

# Large and Small Solutions of a Class of Quasilinear Elliptic Eigenvalue Problems

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Existence and uniqueness results for large positive solutions are obtained for a class of quasilinear elliptic eigenvalue problems in general bounded smooth domains via a generalization of a sweeping principle of Serrin. The nonlinear terms of the problems can be negative in some intervals. The existence and structure of a mountain pass solution are also discussed. We show that this solution develops to a spike layer solution. © 2002 Elsevier Science (USA)

**Key Words:** quasilinear elliptic eigenvalue problems; positive solutions; uniqueness; sweeping principle of Serrin.

## 1. INTRODUCTION

Let  $\Omega \subset \mathbb{R}^N$  ( $N \geq 2$ ) be a bounded, connected, smooth domain, and let  $\Delta_p$  be the  $p$ -Laplacian defined by  $\Delta_p u = \operatorname{div}(|Du|^{p-2} Du)$ . We consider the existence of positive solutions of the quasilinear eigenvalue problem

$$-\Delta_p u = \lambda f(u) \text{ in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega \quad (1.1)$$

for  $1 < p < \infty$ ,  $\lambda > 0$ , under appropriate smoothness conditions on  $f$ .

By a positive solution of Eq. (1.1) we mean a pair  $(\lambda, u)$  in  $\mathbb{R}^+ \times C_0^1(\bar{\Omega})$  satisfying Eq. (1.1) in the weak sense and with  $u > 0$  in  $\Omega$ .

This problem appears in the study of non-Newtonian fluids. The quantity  $p$  is a characteristic of the medium. Media with  $p > 2$  are called dilatant

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fluids and those with  $p < 2$  are called pseudoplastics. If  $p = 2$ , they are Newtonian fluids (see, for example, [12] and its bibliography.) Other applications of such problems are found when seeking soliton-like solutions of Lorentz invariant equations; see [1, 2].

In this paper we allow  $f$  to change sign, in particular we assume  $f$  satisfies the following conditions.

(F<sub>1</sub>)  $f(0) = 0$ ; there are precisely two numbers  $0 < \rho_1 < \rho_2$  such that  $f(\rho_1) = f(\rho_2) = 0$  and  $f > 0$  in  $(\rho_1, \rho_2)$ ,  $f < 0$  in  $(0, \rho_1)$ ,  $\lim_{s \rightarrow 0^+} f(s)/s^{p-1} = -m < 0$ ,  $f'(s) < 0$  near  $s = 0$ ,  $-\infty < \lim_{s \rightarrow \rho_1^-} f(s)/(\rho_1 - s)^{p-1} < 0$ ,  $0 < \lim_{s \rightarrow \rho_1^+} f(s)/(s - \rho_1)^{p-1} < \infty$ .

(F<sub>2</sub>)  $\int_{\rho}^{\rho_2} f(s) ds > 0$  for every  $\rho \in [0, \rho_2)$ . We denote by  $\hat{\mu} \in (\rho_1, \rho_2)$  the unique number such that  $\int_0^{\hat{\mu}} f(s) ds = 0$ .

Such problems have been extensively studied by many authors; see, for example, [17–24, 27, 29, 33–35, 38, 39].

In [17], it was shown that (F<sub>2</sub>) is a necessary condition for the existence of a positive solution  $u_\lambda$  of (1.1) with  $\max u_\lambda \in (\rho_1, \rho_2]$ . In the present paper we obtain a uniqueness result for positive solutions of (1.1) whose maximum is close to  $\rho_2$  under the extra condition:

(F<sub>3</sub>) There exists  $\delta > 0$  such that  $f'(s) < 0$  in  $(\rho_2 - \delta, \rho_2)$  and there exists  $M > 0$  such that  $f(s) \leq M(\rho_2 - s)^{p-1}$  for  $0 < s \leq \rho_2$ .

A typical example of  $f$  satisfying (F<sub>1</sub>)–(F<sub>3</sub>) is

$$f(s) = \begin{cases} -ms^{p-1} |a-s|^{p-2} (a-s) |1-s|^{p-2} (1-s), & \text{for } p \geq 2 \\ -ms^{p-1}(a-s)(1-s), & \text{for } 1 < p < 2, \end{cases}$$

where  $0 < a < 1/4$ .

Furthermore, we obtain, by the mountain pass lemma, the existence of a second positive solution  $\underline{u}_\lambda$  of Eq. (1.1) and we study the structure of  $\underline{u}_\lambda$ .

The main results of this paper are the following theorems.

**THEOREM A.** *Let  $f \in C^0([0, \infty)) \cap C^1((0, \infty))$  satisfy (F<sub>1</sub>)–(F<sub>3</sub>). Then for each nonnegative function  $\zeta \in C_0^\infty(\Omega)$  with  $\max \zeta \in (\rho_1, \rho_2)$ , there is  $\lambda_0 = \lambda_0(\zeta) > 0$  such that for all  $\lambda > \lambda_0$ , (1.1) possesses exactly one solution  $\bar{u}_\lambda$  satisfying  $\zeta < \bar{u}_\lambda < \rho_2$  and  $\lim_{\lambda \rightarrow \infty} \max \bar{u}_\lambda = \rho_2$ . Moreover, for any compact set  $K \subset \Omega$ ,  $\bar{u}_\lambda \rightarrow \rho_2$  in  $K$  as  $\lambda \rightarrow \infty$ .*

**THEOREM B.** *Assume  $p > 2$ ,  $\Omega \subset \mathbb{R}^N$  ( $N \geq 3$ ) is a convex domain, and  $f$  satisfies the conditions (F<sub>1</sub>)–(F<sub>3</sub>). Then, for  $\lambda$  sufficiently large, there exists a*

positive solution  $\underline{u}_\lambda \not\equiv \bar{u}_\lambda$ , which is a mountain pass solution of (1.1) for the functional

$$J_\lambda(u) = \frac{1}{p} \int_\Omega |Du|^p - \lambda \int_\Omega F(u) \quad \left( \text{where } F(u) = \int_0^u f(s) ds \right).$$

Moreover,  $\rho_1 < \max_\Omega \underline{u}_\lambda < \rho_2$ , and  $\underline{u}_\lambda$  has the following properties:

- (i)  $C_1^* \lambda^{-N/p} \leq J_\lambda(\underline{u}_\lambda) \leq C_1 \lambda^{-N/p}$  for  $1 < p < N$ , where  $C_1^* > 0$ ,  $C_1 > 0$  are independent of  $\lambda$ ,
- (ii)  $C_1^* \lambda^{-(1+p/q)} \leq J_\lambda(\underline{u}_\lambda) \leq C_1 \lambda^{-N/p}$  for  $p \geq N$  and any  $q > 0$ , where  $C_1^* > 0$ ,  $C_1 > 0$  are independent of  $\lambda$ ,
- (iii)  $\int_\Omega \underline{u}_\lambda^p dx \leq C_2 \lambda^{-N/p}$  for some constant  $C_2 > 0$  independent of  $\lambda$ .

**THEOREM C.** Let  $p > 2$ ,  $\Omega$  be as in Theorem B, and suppose  $f$  satisfies  $(F_1)$ – $(F_3)$  and

$$(F_4) \quad (s - \rho_1) f'(s) - (p - 1) f(s) < 0 \text{ for } s \in (\rho_1, \rho_2).$$

Suppose that  $\underline{u}_\lambda$  is the solution obtained in Theorem B which is such that for a  $\sigma^* > 0$  satisfying  $\rho_1 + \sigma^* < \hat{\mu}$ , the set  $\Omega_{\lambda, \rho_1 + \sigma^*} = \{x \in \Omega : \underline{u}_\lambda > \rho_1 + \sigma^*\}$  is a connected convex set. Then, for  $\lambda$  sufficiently large,  $\underline{u}_\lambda$  has only one local (hence global) maximum point  $P_\lambda \in \Omega$ ,  $\text{dist}(P_\lambda, \partial\Omega) \geq \theta > 0$ ;  $\underline{u}_\lambda \rightarrow 0$  outside any neighbourhood of  $P_\lambda$  and  $\underline{u}_\lambda(P_\lambda) \rightarrow w(0)$ , where  $w$  is the unique positive (radial) solution of

$$\Delta_p w + f(w) = 0 \quad \text{in } \mathbb{R}^N, \quad w \rightarrow 0 \quad \text{as } |x| \rightarrow \infty, \quad (1.2)$$

with  $\rho_1 < w(0) < \rho_2$ . More precisely,  $\underline{u}_\lambda(\lambda^{-1/p} \cdot + P_\lambda) \rightarrow w(\cdot)$  uniformly in  $C_{loc}^1(\Omega_\lambda)$  where  $\Omega_\lambda = \{y : \lambda^{-1/p} y + P_\lambda \in \Omega\}$ .

The existence and uniqueness of the positive radial solution  $w$  with  $w(0) > \hat{\mu}$ ,  $w'(0) = 0$ ,  $w'(r) < 0$  for  $r > 0$  of Eq. (1.2) under the assumptions  $(F_1)$ – $(F_3)$  and  $(F_4)$  with  $p > 2$  have been obtained in [20]. It is also shown in [20] that

$$\lim_{r \rightarrow \infty} \sup w(r) e^{\left(\frac{m}{p-1} - \eta\right)^{1/p} r} < \infty$$

for any  $\eta \in (0, m/(p-1))$  and

$$\lim_{r \rightarrow \infty} \frac{w'(r)}{w(r)} = -\left(\frac{m}{p-1}\right)^{1/p}.$$

Such kinds of uniqueness results have also been obtained in [13] with some assumptions on  $f$  different from those in [20]. The main results in [20] are closely related to those in [8, 36], for  $p = 2$ .

In [20], it was proved that when  $\Omega = B$ , the unit ball of  $\mathbb{R}^N$ ,  $f$  satisfies the conditions of Theorem C, (1.1) has precisely two positive solutions, and they are both radial. The following result, Theorem 2 from [4], was used in [20].

**THEOREM D.** *Let  $p \in (1, \infty)$  and let  $f = f(s)$  be continuous and bounded on  $\mathbb{R}_0^+$  and satisfy:*

(a) *if  $f(S) = 0$  for some  $S > 0$ , then there is a function  $\beta \in A_p$  such that*

$$f(s) \leq \beta(S-s) \quad \text{for } 0 \leq s \leq S,$$

where

$$A_p = \left\{ \beta \in C(\mathbb{R}_0^+); \beta(0) = 0, \beta \text{ is nondecreasing and } \int_0^1 (s\beta(s))^{-1/p} ds = +\infty \right\}.$$

Assume that  $u \in W^{1,p}(\mathbb{R}^N) \cap C^1(\mathbb{R}^N)$  satisfies

$$-\Delta_p u = f(u), \quad u \geq 0 \quad \text{in } \mathbb{R}^N. \quad (1.3)$$

Suppose that  $\lim_{|x| \rightarrow \infty} u(x) = 0$ ,  $u > 0$ , and there is some number  $\tilde{\delta} > 0$  such that  $f(s)$  is nonincreasing for  $0 < s < \tilde{\delta}$  and  $f(u(\cdot)) \in L^1(\mathbb{R}^N)$ . Then  $u$  is radially symmetric about some  $x_0 \in \mathbb{R}^N$ .

Theorem D was established by using a new rearrangement technique called *continuous Steiner symmetrization* (see [3, 4]) together with the maximum principle for the  $p$ -Laplacian. Note that  $\beta(s) = Ms^{p-1} \in A_p$ . For other radially symmetric results similar to Theorem D for  $1 < p < 2$ , we refer to [11, 41].

As in [20], we shall assume that  $x_0 = 0$  and  $0 \in \Omega$ . Otherwise, we may use a simple transformation to make this true. Theorem D and the results in [20] imply that Eq. (1.2) has precisely one positive radial solution  $w$  with  $w'(r) < 0$  for  $r > 0$  and  $w(r) \rightarrow 0$  as  $r \rightarrow \infty$ .

We call  $\bar{u}_\lambda$  in Theorem A a large solution of (1.1) and  $\underline{u}_\lambda$  in Theorem B a small solution of (1.1).

When  $p = 2$ , Theorem A has been obtained by Clement and Sweers [6] by using the strong maximum principle, the strong comparison principle,

and the sweeping principle of Serrin for the Laplacian  $\Delta$ . When  $p \neq 2$  such nice features seem to be lost or at least difficult to verify. Clement and Sweers [6] obtained uniqueness of solutions of (1.1) with  $p = 2$  by use of Leray–Schauder degree theory. They first showed that any solution  $u_\lambda$  is isolated and then calculated the index of  $u_\lambda$ . To prove the isolatedness of  $u_\lambda$ , they used linearization of the equation at  $u_\lambda$ . We cannot use such a method when  $p \neq 2$  since the linearization of our equation seems to be very complicated. We have obtained some uniqueness results for problem (1.1) under the assumptions that  $f$  is increasing in  $(0, +\infty)$  (see [23]) or  $\Omega$  is a ball or an annulus (see [18, 20, 24]). The problem seems to be more difficult without such special assumptions.

It follows from a strong maximum principle in [34] and [44] that if  $f$  satisfies  $(F_3)$  and  $u_\lambda$  is a positive solution of (1.1), then  $u_\lambda < \rho_2$  in  $\Omega$ . If  $f(s) \sim C(\rho_2 - s)^k$  with  $0 < k < p - 1$  for  $s$  near  $\rho_2$ , a flat core of  $u_\lambda$  may occur. That is,  $E = \{x \in \Omega : u_\lambda(x) = \rho_2\} \neq \emptyset$  (see [26, 29]). Notice that if  $p > 2$ ,  $f \in C^0([0, \infty)) \cap C^1((0, \infty))$  satisfies  $(F_1)$ – $(F_2)$  and  $f'(\rho_2) < 0$ , then  $f$  does not satisfy  $(F_3)$ . This case is difficult since we need information about the flat core of the large solution; we will leave the discussions to [22].

Theorems B and C have been studied in the case  $p = 2$  by many authors; see, for example, [10, 25, 30–32]. We overcome many technical difficulties here for  $p > 2$ .

## 2. SWEEPING OUT RESULTS

In this section we give some results which are useful for the proofs of the main theorems.

**LEMMA 2.1.** *Assume that  $f$  satisfies  $(F_1)$  and  $(F_2)$ . Let  $(\lambda, u)$  be a positive radial solution of the problem*

$$-\operatorname{div}(|Du|^{p-2} Du) = \lambda f(u) \quad \text{in } B, \quad u = 0 \quad \text{on } \partial B, \quad (2.1)$$

where  $B$  is the unit ball in  $\mathbb{R}^N$ , satisfying  $\max u \leq \rho_2$ . Then

- (i) if  $\max u < \rho_2$ ,  $u'(r) < 0$  for  $r \in (0, 1]$ ,
- (ii) if  $\max u = \rho_2$  there exists  $0 \leq r_0 < 1$  such that  $u \equiv \rho_2$  in  $[0, r_0]$ ,  $u'(r) < 0$  for  $r \in (r_0, 1]$ .

*Proof.* Since  $u$  is a positive radial solution of Eq. (2.1),  $u$  satisfies

$$-(|u'|^{p-2} u')' - \frac{N-1}{r} |u'|^{p-2} u' = \lambda f(u). \quad (2.2)$$

Let  $\tau \in [0, 1)$  be a point such that  $u'(\tau) = 0$ . Multiplying both sides of Eq. (2.2) by  $u'$  and integrating on  $(\tau, 1)$ , we obtain

$$(1 - 1/p) |u'(1)|^p + \int_{\tau}^1 \frac{N-1}{\xi} |u'(\xi)|^p d\xi + \lambda \int_{u(\tau)}^0 f(s) ds = 0.$$

This implies that  $u(\tau) > \hat{\mu}$ , the unique number such that  $\int_0^{\hat{\mu}} f(s) ds = 0$ . In particular  $u(0) > \hat{\mu}$ .

If  $u'(r_1) = 0$  and  $u'(r_2) = 0$  for  $0 \leq r_1 < r_2 \leq 1$  then multiplying by  $u'$  on both sides of Eq. (2.2) and integrating on  $(r_1, r_2)$ , we have

$$\int_{r_1}^{r_2} \frac{N-1}{\xi} |u'(\xi)|^p d\xi + \lambda \int_{u(r_1)}^{u(r_2)} f(s) ds = 0. \quad (2.3)$$

This is impossible if  $u(r_2) > u(r_1)$ . Hence there cannot exist a local minimum since it would have to be followed by a local maximum. Also  $\max u = u(0)$  and so  $u$  is decreasing for small  $r > 0$ .

Since the strong maximum principle need not hold for our operator (see [27]), there may exist  $0 < r_0 < 1$  such that  $u(r) = u(0)$  in  $[0, r_0]$ . This constant value must be  $\rho_2$ . This is impossible in case (i).

In case (i) we claim that  $u'(r) < 0$  for all  $r \in (0, 1)$ . Indeed, if not, we let  $r_3$  be the first point with  $u'(r_3) = 0$ , so that  $u$  is decreasing on  $(0, r_3)$  and  $u(r_3) > \hat{\mu}$ . Therefore  $f(u(r)) > 0$  for  $r \in (0, r_3)$ . Writing Eq. (2.1) in the form

$$-(r^{N-1} |u'|^{p-2} u')' = \lambda r^{N-1} f(u)$$

and integrating on  $(0, r_3)$  we obtain

$$\int_0^{r_3} r^{N-1} f(u(r)) dr = 0.$$

This contradiction shows that no such  $r_3$  exists. The rest of case (ii) is now clear. ■

**LEMMA 2.2.** *Assume that  $f$  satisfies  $(F_1)$ . Then there is no positive radial solution  $u(r)$  of Eq. (2.1) satisfying  $u(1) = 0$ ,  $u'(1) = 0$  for  $u > 0$  in  $(0, 1)$ , and  $u' < 0$  in  $(1 - \hat{\delta}, 1)$ ,  $\hat{\delta} > 0$ .*

*Proof.* Suppose that there exists a solution  $u$  satisfying the listed properties. Then

$$u(r) = \lambda^{1/(p-1)} \int_r^1 \left[ s^{1-N} \int_s^1 \xi^{N-1} (-f(u(\xi))) d\xi \right]^{1/(p-1)} ds$$

for  $r \in (1 - \hat{\delta}, 1)$ . Since  $f(u) \geq -(m+1) u^{p-1}$  for sufficiently small  $u > 0$ , we have

$$u(r) \leq \lambda^{1/(p-1)} ((m+1)/N)^{1/(p-1)} [(1-r^N)/r^{N-1}]^{1/(p-1)} (1-r) u(r),$$

for  $r \in (1 - \hat{\delta}, 1)$ . Thus,  $u \equiv 0$  in  $(1 - \hat{\delta}, 1)$  for  $\hat{\delta}$  sufficiently small. This is a contradiction. ■

Let  $\varepsilon > 0$  (which will be chosen to be sufficiently small below). We make an extension  $f_\varepsilon$  of  $f$  such that  $f_\varepsilon$  satisfies  $f_\varepsilon = f$  on  $[0, \rho_2]$  and the following conditions which we refer to as  $(F_\varepsilon)$ :

$f_\varepsilon$  is bounded,

$$f_\varepsilon(s) \equiv \varepsilon \quad \text{for } s \in (-\infty, -1]$$

$$f_\varepsilon \in C^1(-1, 0), f_\varepsilon(s) \in (0, \varepsilon) \text{ and is decreasing} \quad \text{for } s \in (-1, 0)$$

$$\lim_{s \rightarrow 0^-} f_\varepsilon(s)/(|s|^{p-2} s) = -m$$

$$f_\varepsilon(s) < 0 \quad \text{for } s \in (\rho_2, \infty)$$

$$\int_{\rho}^{\rho_2} f_\varepsilon(s) ds > 0 \quad \text{for } \rho \in [-1, 0].$$

Moreover,

$$\lim_{s \rightarrow (-1)^+} (f_\varepsilon(s) - \varepsilon)/(s+1)^{p-1} = 0 \quad \text{for } p > 1$$

and for  $1 < p < 2$ ,

$$\lim_{s \rightarrow (-1)^+} f'_\varepsilon(s) = 0.$$

Since

$$f(s)/s = (f(s)/s^{p-1}) s^{p-2}, \quad \frac{f_\varepsilon(s) - \varepsilon}{(s+1)} = \frac{f_\varepsilon(s) - \varepsilon}{(s+1)^{p-1}} (s+1)^{p-2},$$

we have

$$\lim_{s \rightarrow 0} f'_\varepsilon(s) = 0, \quad \lim_{s \rightarrow -1} f'_\varepsilon(s) = 0 \quad \text{for } p > 2,$$

$$\lim_{s \rightarrow 0} f'_\varepsilon(s) = -m, \quad \lim_{s \rightarrow -1} f'_\varepsilon(s) = 0 \quad \text{for } p = 2$$

and

$$\lim_{s \rightarrow 0^+} f'_\varepsilon(s) = -\infty, \quad \lim_{s \rightarrow -1} f'_\varepsilon(s) = 0 \quad \text{for } 1 < p < 2.$$

Therefore,  $f_\varepsilon \in C^1(-\infty, \infty)$  for  $p \geq 2$  and  $f_\varepsilon \in C^1((-\infty, \infty) \setminus \{0\})$  for  $1 < p < 2$ . Moreover, since  $\lim_{s \rightarrow 0} f_\varepsilon(s)/(|s|^{p-2}s) = -m$ , we have

$$f'_\varepsilon(s) \sim |s|^{p-2} \quad \text{for } s \text{ near } 0.$$

Thus, we can choose  $M > 0$  sufficiently large such that  $f_\varepsilon(s) + M|s|^{p-2}s$  is increasing on  $(-\infty, \rho_2]$ .

**LEMMA 2.3.** *Let  $f_\varepsilon$  be defined as above. Then there exists  $\varepsilon_0 > 0$  such that for  $0 < \varepsilon < \varepsilon_0$  and  $\mu > 0$  sufficiently large ( $\mu$  is independent of  $\varepsilon$ ), there exists  $v_{\mu,\varepsilon} \in C^1(\mathbb{R}^N)$ , radially symmetric, which satisfies:*

$$-\operatorname{div}(|Dv_{\mu,\varepsilon}|^{p-2} Dv_{\mu,\varepsilon}) = \mu(f_\varepsilon(v_{\mu,\varepsilon}) - \varepsilon) \quad \text{in } \mathbb{R}^N,$$

$$v_{\mu,\varepsilon}(0) \in (\rho_1, \rho_2),$$

$$v_{\mu,\varepsilon}(1) = -1.$$

Moreover, either  $v'_{\mu,\varepsilon}(r) < 0$  for  $r > 0$  or  $v'_{\mu,\varepsilon}(r) \equiv 0$  in  $[0, r_{\mu,\varepsilon}]$  with  $0 \leq r_{\mu,\varepsilon} < 1$ ,  $v'_{\mu,\varepsilon}(r) < 0$  for  $r > r_{\mu,\varepsilon}$ ,  $\lim_{\varepsilon \rightarrow 0} \lim_{\mu \rightarrow \infty} \max_{\Omega} v_{\mu,\varepsilon} = \rho_2$ .

*Proof.* We first choose  $\varepsilon > 0$  such that  $\tilde{f}_\varepsilon(s) = f_\varepsilon(s-1) - \varepsilon$  satisfies  $(F_1)$  and  $(F_2)$  (with  $-m$  in  $(F_1)$  being 0 here). In fact, since  $f_\varepsilon$  satisfies  $(F_\varepsilon)$ , we see that  $\tilde{f}_\varepsilon(0) = 0$ . For  $\varepsilon > 0$  sufficiently small, there exists  $\theta_i(\varepsilon) > 0$  ( $i = 1, 2$ ) satisfying  $\theta_i(\varepsilon) \rightarrow 0$  as  $\varepsilon \rightarrow 0$  such that  $\tilde{f}_\varepsilon(\rho_1 + 1 + \theta_1(\varepsilon)) = 0$  and  $\tilde{f}_\varepsilon(\rho_2 + 1 - \theta_2(\varepsilon)) = 0$  and  $\tilde{f}_\varepsilon < 0$  in  $(0, \rho_1 + 1 + \theta_1(\varepsilon))$ ,  $\tilde{f}_\varepsilon > 0$  in  $(\rho_1 + 1 + \theta_1(\varepsilon), \rho_2 + 1 - \theta_2(\varepsilon))$ , and  $\tilde{f}_\varepsilon < 0$  in  $(\rho_2 + 1 - \theta_2(\varepsilon), \infty)$ . Moreover,

$$\begin{aligned} \int_0^{\rho_2+1-\theta_2(\varepsilon)} \tilde{f}_\varepsilon(s) ds &= \int_0^{\rho_2+1-\theta_2(\varepsilon)} f_\varepsilon(\xi-1) d\xi - \varepsilon(\rho_2+1-\theta_2(\varepsilon)) \\ &= \int_{-1}^0 f_\varepsilon(s) ds + \int_0^{\rho_2-\theta_2(\varepsilon)} f_\varepsilon(s) ds - \varepsilon(\rho_2+1-\theta_2(\varepsilon)). \end{aligned}$$

Since  $\lim_{\varepsilon \rightarrow 0} \theta_2(\varepsilon) = 0$ , it follows that

$$\lim_{\varepsilon \rightarrow 0} \left[ \int_{-1}^0 f_\varepsilon(s) ds + \int_0^{\rho_2-\theta_2(\varepsilon)} f_\varepsilon(s) ds - \varepsilon(\rho_2+1-\theta_2(\varepsilon)) \right] > 0$$



as  $\int_0^{\rho_2} f_\varepsilon(s) ds > 0$  and  $\int_{-1}^0 f_\varepsilon(s) ds \leq \varepsilon$ . Thus there exists  $\varepsilon_0 > 0$  such that

$$\int_0^{\rho_2+1-\theta_2(\varepsilon_0)} \tilde{f}_\varepsilon(s) ds = \int_0^{\rho_2+1-\theta_2(\varepsilon_0)} f_\varepsilon(\xi-1) d\xi - \varepsilon_0(\rho_2+1-\theta_2(\varepsilon_0)) > 0.$$

Therefore,  $\int_0^{\rho_2+1-\theta_2(\varepsilon)} \tilde{f}_\varepsilon(s) ds > 0$  for  $0 < \varepsilon < \varepsilon_0$ . Similarly we obtain

$$\int_\rho^{\rho_2+1-\theta_2(\varepsilon)} \tilde{f}_\varepsilon(s) ds > 0 \text{ for } \rho \in [0, \rho_2+1-\theta_2(\varepsilon)).$$

Here we use the facts that  $\int_\rho^{\rho_2-\theta_2(\varepsilon)} f_\varepsilon(s) ds \geq \int_0^{\rho_2-\theta_2(\varepsilon)} f_\varepsilon(s) ds$  for  $\rho \geq 0$  and that  $\int_\rho^0 f_\varepsilon(s) ds \geq 0$  if  $\rho \in [-1, 0)$ . Therefore, as in the proof of Lemma 5.1 below, there exists a positive radial solution  $w_{\mu,\varepsilon} \in C_0^1(B)$  of

$$-\Delta_p u = \mu \tilde{f}_\varepsilon(u) \quad \text{in } B, \quad u = 0 \quad \text{on } \partial B,$$

where  $B$  is the unit ball in  $\mathbb{R}^N$ ,  $w_{\mu,\varepsilon}$  is a global minimizer of the functional

$$I_\varepsilon(u) = \frac{1}{p} \int_0^1 r^{N-1} |u'|^p dr - \mu \int_0^1 r^{N-1} \tilde{F}_\varepsilon(u(r)) dr,$$

where  $\tilde{F}_\varepsilon(u) = \int_0^u \tilde{f}_\varepsilon(s) ds$ , and satisfies

$$\max w_{\mu,\varepsilon} \in (\rho_1+1+\theta_1(\varepsilon), \rho_2+1-\theta_2(\varepsilon)] \subset (\rho_1+1, \rho_2+1)$$

and  $\max w_{\mu,\varepsilon} \rightarrow \rho_2+1-\theta_2(\varepsilon)$  as  $\mu \rightarrow +\infty$ . (Note that  $\lim_{\varepsilon \rightarrow 0^+} \theta_i(\varepsilon) = 0$  for  $i = 1, 2$ .) The limit of  $\max w_{\mu,\varepsilon}$  follows from an argument similar to that in the proof of Lemma 5.1 below.

From Lemmas 2.1 and 2.2 we have the following:  $w'_{\mu,\varepsilon}(r) < 0$  for  $r \in (0, 1]$  if  $\max w_{\mu,\varepsilon} < \rho_2+1-\theta_2(\varepsilon)$ ; there exists  $0 \leq r_{\mu,\varepsilon} < 1$  such that  $w_{\mu,\varepsilon} \equiv \rho_2+1-\theta_2(\varepsilon)$  in  $[0, r_{\mu,\varepsilon}]$  and  $w'_{\mu,\varepsilon}(r) < 0$  for  $r_{\mu,\varepsilon} < r \leq 1$  if  $\max w_{\mu,\varepsilon} = \rho_2+1-\theta_2(\varepsilon)$ . Here we use the facts that

$$\lim_{s \rightarrow 0^+} \tilde{f}_\varepsilon(s)/s^{p-1} = 0 \quad \text{for } p > 1$$

and that Lemma 2.2 still holds when  $-m$  in  $(F_1)$  is equal to 0.

Set  $v_{\mu,\varepsilon}(r) = w_{\mu,\varepsilon}(r) - 1$  for  $r \in [0, 1]$  and

$$v_{\mu,\varepsilon}(r) = \begin{cases} -1 + (r^d - 1) \cdot d^{-1} \cdot w'_{\mu,\varepsilon}(1) & \text{for } r \in (1, \infty) \text{ if } p \neq N, \\ -1 + \log r \cdot w'_{\mu,\varepsilon}(1) & \text{for } r \in (1, \infty) \text{ if } p = N, \end{cases}$$

where  $d = (p-N)/(p-1)$ . Since  $f_\varepsilon - \varepsilon = 0$  on  $(-\infty, -1]$ , one verifies that  $v_{\mu,\varepsilon}$  is the required function. This completes the proof.  $\blacksquare$

DEFINITION 1. We call a function  $v$  a subsolution (supersolution) of the problem

$$-\Delta_p u = \lambda g(u) \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega$$

if

- (i)  $v \in W^{1,p}(\Omega) \cap C^0(\bar{\Omega})$ ,
- (ii)  $v \leq (\geq) 0$  on  $\partial\Omega$ , and
- (iii)  $\int_{\Omega} (|Dv|^{p-2} Dv D\phi - \lambda g(v) \phi) dx \leq 0 (\geq 0)$  for every  $\phi \in D^+(\Omega)$ , where  $D^+(\Omega)$  consists of all nonnegative functions in  $C_0^\infty(\Omega)$ .

We write  $(1.1)_\varepsilon$  to denote the problem (1.1) with  $f$  replaced by  $f_\varepsilon$ .

COROLLARY 2.4. Let  $(\mu, v_{\mu,\varepsilon})$  be as in Lemma 2.3, and let  $\alpha_{\mu,\varepsilon} \in (0, 1)$  be the unique zero of  $v_{\mu,\varepsilon}$ . Then for  $y \in \Omega$  and  $\lambda > \mu \cdot \alpha_{\mu,\varepsilon}^p \cdot \text{dist}(y, \partial\Omega)^{-p}$ ,

$$w_{\mu,\varepsilon}(\lambda, y; x) := v_{\mu,\varepsilon}((\lambda/\mu)^{1/p} \cdot (x - y)), \quad x \in \Omega \quad (2.4)$$

is a subsolution of  $(1.1)_\varepsilon$ .

*Proof.* We omit the subscripts  $\mu$  and  $\varepsilon$  on  $w$  and  $v$  in the following for simplicity. The function  $w(\lambda, y) \in C^1(\Omega)$  satisfies

$$-\text{div}(|Dw|^{p-2} Dw) = \lambda(f_\varepsilon(w) - \varepsilon) \quad \text{in } \Omega;$$

hence  $\int_{\Omega} (|Dw|^{p-2} Dw D\phi - \lambda f_\varepsilon(w) \phi) dx \leq 0$  for all  $\phi \in D^+(\Omega)$ . Since  $w(\lambda, y) < 0$  on  $\partial\Omega$  for  $\lambda > \mu \alpha^p \cdot \text{dist}(y, \partial\Omega)^{-p}$ ,  $w(\lambda, y)$  satisfies the definition of subsolution. This proves the corollary. ■

Next we prove an appropriate version of the sweeping principle of Serrin.

PROPOSITION 2.5. Let  $\varepsilon > 0$  and  $f_\varepsilon$  be as above, let  $u$  with  $\sup_{\Omega} u < \rho_2$  be a supersolution of the problem  $-\Delta_p u = f_\varepsilon(u)$ ,  $u = 0$  on  $\partial\Omega$ , and let

$$A = \{v_t : \sup_{\Omega} v_t < \rho_2, t \in [0, 1]\}$$

be a family of subsolutions of

$$-\Delta_p v = \lambda(f_\varepsilon(v) - \varepsilon) \quad \text{in } \Omega, \quad v = 0 \quad \text{on } \partial\Omega$$

satisfying  $v_t < 0$  on  $\partial\Omega$  for all  $t \in [0, 1]$ . If

- (i)  $t \mapsto v_t$  is continuous relative to the  $\|\cdot\|_0$ -norm,
- (ii)  $u \geq v_0$  in  $\bar{\Omega}$ , and
- (iii)  $u \neq v_t$ , for all  $t \in [0, 1]$ ,

then  $u \geq v_t$  in  $\bar{\Omega}$  for all  $t \in [0, 1]$ .

*Proof.* Set  $E = \{t \in [0, 1]; u \geq v_t \text{ in } \bar{\Omega}\}$ . By (ii),  $E$  is nonempty. Moreover,  $E$  is closed. By the conditions on  $f_\varepsilon$ , there exists  $M > 0$  such that

$$g_\varepsilon(s) := f_\varepsilon(s) + M |s|^{p-2} s$$

is strictly increasing on  $[0, \rho_2]$  since  $\lim_{s \rightarrow 0} |f_\varepsilon(s)| / (|s|^{p-2} s) < \infty$ .

As  $u > v_t$  on  $\partial\Omega$  for all  $t \in [0, 1]$ , it follows that there exists  $\tau > 0$  independent of  $t$  such that  $u \geq v_t + \tau$  on  $\partial\Omega$ . Let  $w = v_t + \tau$ . We choose  $\tau > 0$  such that

$$[M(|v_t + \tau|^{p-2} (v_t + \tau) - |v_t|^{p-2} v_t) - \varepsilon] \leq 0$$

in  $\Omega$  for all  $t \in [0, 1]$ . Then for  $t \in E$ , we have

$$\begin{aligned} -\Delta_p u + \lambda M |u|^{p-2} u &\geq \lambda f_\varepsilon(u) + \lambda M |u|^{p-2} u \\ &\geq \lambda f_\varepsilon(v_t) + \lambda M |v_t|^{p-2} v_t \\ &\geq -\Delta_p v_t + \lambda \varepsilon + \lambda M |v_t|^{p-2} v_t \\ &\geq -\Delta_p w + \lambda M |w|^{p-2} w. \end{aligned}$$

The weak comparison principle [5] implies that  $u \geq v_t + \tau$  in  $\Omega$ . Thus,  $u \geq v_t + \tau$  in  $\bar{\Omega}$ . Since  $t \mapsto v_t$  is continuous with respect to the  $\|\cdot\|_0$ -norm, this shows that  $E$  is also open. Hence  $E = [0, 1]$ . ■

*Remark 2.6.* (1) It is easily seen that Proposition 2.5 is valid for every small  $\varepsilon > 0$ .

(2) We can obtain a similar sweeping principle when  $u$  with  $\sup_\Omega u < \rho_2$  is a subsolution of (1.1) and  $A = \{v_t; \sup_\Omega v_t \leq \rho_2, t \in [0, 1]\}$  is a family of supersolutions of

$$-\Delta_p v = \lambda(f(v) + \varepsilon) \quad \text{in } \Omega, \quad v = 0 \quad \text{on } \partial\Omega$$

satisfying  $v_t > 0$  on  $\partial\Omega$  by reversing the remaining inequalities.

### 3. ASYMPTOTIC BEHAVIOUR OF POSITIVE SOLUTIONS OF (1.1) WHEN $\lambda$ IS LARGE

In this section we shall study the asymptotic behaviour of the positive solutions of (1.1) when the parameter  $\lambda$  is large.

In the following we always assume that  $\Omega$  is a bounded connected smooth domain in  $\mathbb{R}^N$ . We denote by  $t(x)$  the distance from  $x \in \Omega$  to the boundary  $\partial\Omega$  and by  $s(x)$  the point of  $\partial\Omega$  ( $s(x) = x$  if  $x \in \partial\Omega$ ) which is closest to  $x$  (which is uniquely defined if  $x$  is close enough to  $\partial\Omega$ ). We choose  $\delta_0 > 0$  so small that the boundary strip  $\{x \in \Omega : 0 < t(x) < \delta_0\}$  is covered (and only covered) by the straight lines in the inner normal direction  $n_{s(x)}$  and emanating from  $s(x)$ .

Let  $x^* \in \Omega$  and define  $\lambda^* = \mu \operatorname{dist}(x^*, \partial\Omega)^{-p}$  and for  $\lambda > \lambda^*$  let  $z_\lambda = w(\lambda, x^*)$ , where  $\mu$  and  $w$  are as defined in Corollary 2.4.

**LEMMA 3.1.** *Let  $f_\varepsilon$  satisfy (F<sub>1</sub>)–(F<sub>3</sub>) and (F<sub>ε</sub>). Then*

- (i) *for  $\lambda > \lambda^*$ ,  $(1.1)_\varepsilon$  possesses a maximal solution  $u_\lambda \in [z_\lambda, \rho_2]$ ,*
- (ii) *there exist  $\lambda^{**} > \lambda^*$ ,  $c > 0$ , and  $\tau \in (\rho_1, \rho_2)$  such that for  $\lambda > \lambda^{**}$  every solution  $u_\lambda \in [z_\lambda, \rho_2]$  of (1.1) satisfies*

$$u_\lambda(x) > \min(c\lambda^{1/p} \operatorname{dist}(x, \partial\Omega), \tau) \quad \text{for all } x \in \Omega. \quad (3.1)$$

*Proof.* By Corollary 2.4, for  $\lambda > \lambda^*$  we have  $z_\lambda$  is a subsolution of  $(1.1)_\varepsilon$  and  $z_\lambda < \rho_2$ . Since  $\rho_2$  is a supersolution of  $(1.1)_\varepsilon$  and there exists  $M > 0$  such that  $f_\varepsilon(s) + M|s|^{p-2}s$  is strictly increasing in  $(\min_\Omega z_\lambda, \rho_2]$ , by a monotone method as in [5, 17, 40], there is a maximal solution  $u_\lambda \in [z_\lambda, \rho_2]$  for  $\lambda > \lambda^*$ . This proves (i).

Since  $\Omega$  satisfies a uniform interior sphere condition, there exists  $\eta_0 > 0$  such that  $\Omega = \bigcup \{B(x, \eta); x \in \Omega_\eta\}$  for  $\eta \in (0, \eta_0]$ , where  $\Omega_\eta = \{x \in \Omega; \operatorname{dist}(x, \partial\Omega) > \eta\}$ . Set

$$\lambda^{**} = \max(\lambda^*, \mu\alpha^p\eta_0^{-p}), \quad c = \mu^{-1/p} \inf\{(\alpha-r)^{-1}v(r); r \in [0, \alpha)\}, \quad \tau = v(0)$$

with  $\mu$ ,  $v$ , and  $\alpha$  as in Corollary 2.4. Note that  $c > 0$ , since  $v > 0$  on  $[0, \alpha)$  and  $v'(\alpha) < 0$ .

Let  $u_\lambda$  be a solution of  $(1.1)_\varepsilon$ ,  $\lambda > \lambda^{**}$ , and  $u_\lambda \in [z_\lambda, \rho_2]$ . Since for  $\lambda > \lambda^{**}$ ,  $\Omega_{\alpha(\mu/\lambda)^{1/p}}$  is arcwise connected (note that  $x^* \in \Omega_{\alpha(\mu/\lambda)^{1/p}}$ ) and since  $w(\lambda, y)$  is a subsolution for  $y \in \Omega_{\alpha(\mu/\lambda)^{1/p}}$ , with  $w(\lambda, y) < 0$  on  $\partial\Omega$ , by Proposition 2.5 we obtain

$$u_\lambda > w(\lambda, y) \quad \text{in } \Omega \quad \text{for all } y \in \Omega_{\alpha(\mu/\lambda)^{1/p}}.$$

(Note that  $w(\lambda, y)$  is a subsolution of the problem

$$-\Delta_p v = \lambda(f_\varepsilon(v) - \varepsilon) \text{ in } \Omega, \quad v = 0 \text{ on } \partial\Omega.)$$

Hence, an argument similar to that in [6] implies

$$\begin{aligned} u_\lambda(x) &> c\lambda^{1/p} \text{dist}(x, \partial\Omega) & \text{for all } x \in \Omega \setminus \Omega_{\alpha(\mu/\lambda)^{1/p}}, \\ u_\lambda(x) &> \tau & \text{for all } x \in \Omega_{\alpha(\mu/\lambda)^{1/p}}, \end{aligned}$$

which completes the proof.  $\blacksquare$

*Remark 3.2.* It follows from Eq. (3.1) that the maximal solution  $u_\lambda$  is positive for  $\lambda > \lambda^{**}$ , and that  $\max u_\lambda \in (\rho_1, \rho_2]$  for  $\lambda$  sufficiently large. This implies that  $u_\lambda$  is a positive solution of (1.1).

Let  $\psi$  be the eigenfunction corresponding to the first eigenvalue  $\nu_1$  of

$$-\Delta_p v = v|v|^{p-2} v \text{ in } B, \quad v = 0 \text{ on } \partial B,$$

where  $B$  denotes the unit ball in  $\mathbb{R}^N$ . Let  $\psi$  be normalized so that  $\max \psi = 1$ . It is well known that  $\psi > 0$  in  $B$ ,  $\psi$  is radially symmetric, and  $\psi(0) = 1$ .

**LEMMA 3.3.** *Let  $u$  satisfy  $-\Delta_p u = \lambda f_\varepsilon(u)$  in an open set  $\Omega' \subset \Omega$ . Let  $\sigma, \varepsilon > 0$  (with  $\varepsilon$  sufficiently small) be such that  $f_\varepsilon(s) - \varepsilon \geq \sigma(s-a)^{p-1}$  for  $s \in [a, b]$ . Suppose that  $u(x) > a$  for  $x \in \Omega'$ . If  $x_0 \in (\Omega')_{(\nu_1/(\sigma\lambda))^{1/p}}$ , then  $u(x_0) > b$ .*

*Proof.* Set  $\theta(x_0, \lambda, t; x) = a + t\psi(((\sigma\lambda)/\nu_1)^{1/p}(x-x_0))$  for  $x \in \tilde{B}$  and  $t \in [0, b-a]$ , where  $\tilde{B}$  is the ball  $B(x_0, (\nu_1/\sigma\lambda)^{1/p})$ . We claim that the set  $\{\theta(x_0, \lambda, t); t \in [0, b-a]\}$  is a family of subsolutions of the problem

$$-\text{div}(|Dv|^{p-2} Dv) = \lambda(f_\varepsilon(v) - \varepsilon) \text{ in } \tilde{B}, \quad v = u \text{ on } \partial\tilde{B} \quad (3.2)$$

and the closure of  $\tilde{B}$  is contained in  $\Omega'$ . Then, by a method similar to that in the proof of Proposition 2.5, we would obtain  $u(x_0) > b$ . So it remains to show that  $\theta(x_0, \lambda, t)$  is a subsolution of Eq. (3.2). This can be seen from a routine calculation and the fact that  $u > a = \theta(x_0, \lambda, t)$  on  $\partial\tilde{B}$ .  $\blacksquare$

**LEMMA 3.4.** *Let  $f_\varepsilon$  satisfy (F<sub>1</sub>)–(F<sub>3</sub>) and (F<sub>e</sub>). For every  $\tilde{\delta} > 0$  there is a  $c(\tilde{\delta}) > 0$  such that for all solutions  $u_\lambda$  of (1.1)<sub>e</sub>,  $\lambda > \lambda^{**}$ , and  $u_\lambda \in [z_\lambda, \rho_2]$ , the following inequality holds*

$$u_\lambda(x) > \min(c(\tilde{\delta}) \lambda^{1/p} \text{dist}(x, \partial\Omega), \rho_2 - \tilde{\delta}) \quad \text{for all } x \in \Omega,$$

where  $\lambda^{**}$  and  $z_\lambda$  are as in Lemma 3.1.

*Proof.* If  $\rho_2 - \tilde{\delta} < \tau$ , we are done with  $c(\tilde{\delta}) = c$  as in Lemma 3.1. Otherwise, by  $(F_1)$ , there exist  $\sigma, \varepsilon > 0$  ( $\varepsilon$  sufficiently small) such that  $f_\varepsilon(s) - \varepsilon > \sigma(s - \tau)^{p-1}$  for all  $s \in [\tau, \rho_2 - \tilde{\delta}]$  since  $f_\varepsilon(s) > 0$  in  $[\tau, \rho_2 - \tilde{\delta}]$ . (Note that  $\sigma$  depends on  $\varepsilon$ .) Let  $v_1$  be as in Lemma 3.3. Using Lemma 3.3 with  $\Omega' = \Omega_{k\lambda^{-1/p}}$ ,  $k = c^{-1}\tau$ , and Lemma 3.1, since  $(\Omega')_{(v_1/(\sigma\lambda))^{1/p}} = \Omega_{((v_1/\sigma)^{1/p} + k)\lambda^{-1/p}}$ , we obtain

$$u(x) > \rho_2 - \tilde{\delta} \quad \text{for all } x \in \Omega_{((v_1/\sigma)^{1/p} + k)\lambda^{-1/p}}.$$

By (3.1) we have

$$u(x) > c(\tilde{\delta}) \lambda^{1/p} \text{dist}(x, \partial\Omega) \quad \text{for all } x \in \Omega \setminus \Omega_{((v_1/\sigma)^{1/p} + k)\lambda^{-1/p}} \quad (3.3)$$

with  $c(\tilde{\delta}) = \min\{c, \tau((v_1/\sigma)^{1/p} + k)^{-1}\}$ . This completes the proof.  $\blacksquare$

Now we consider the problem

$$-(|y'|^{p-2} y')' = f(y), \quad y(0) = 0, \quad y(\infty) = \rho_2. \quad (3.4)$$

By arguments similar to those in the proof of Lemma 3.1 in [24], we see that Eq. (3.4) has a unique solution  $z_0(t)$  when  $f$  satisfies  $(F_1)$ – $(F_2)$ . Moreover,  $z_0$  satisfies either

(A)  $z_0 > 0$ ,  $z'_0 > 0$  in  $(0, \infty)$  and  $\lim_{t \rightarrow \infty} z_0(t) = \rho_2$ , or

(B)  $z_0 > 0$ , there exists  $\bar{t} > 0$  such that  $z'_0 > 0$  in  $(0, \bar{t})$ ,  $z'_0(\bar{t}) = 0$ , and  $z_0 \equiv \rho_2$  in  $[\bar{t}, \infty)$ .

*Remark 3.5.* Case (B) cannot occur when  $f$  satisfies  $(F_3)$ . In fact, from the first integral of Eq. (3.4), we have

$$|z'_0(t)|^p + p'F(z_0(t)) \equiv C, \quad t \in (0, \infty),$$

where  $1/p + 1/p' = 1$ . Therefore,

$$|z'_0|^p = p'(F(\rho_2) - F(z_0)).$$

Since  $F(\rho_2) > F(s)$  for  $0 < s < \rho_2$ , we have

$$\int_0^{z_0(t)} (F(\rho_2) - F(s))^{-1/p} ds = (p')^{1/p} t.$$

Since  $\int_0^{\rho_2} (F(\rho_2) - F(s))^{-1/p} ds = \infty$  when  $f$  satisfies  $(F_3)$ , (B) cannot occur.

If  $x \in \Omega$  and  $x$  is near  $\partial\Omega$ ,  $x$  can be uniquely written in the form  $x = s + tn_s$  where  $s = s(x) \in \partial\Omega$ ,  $n_s = n_{s(x)}$  denotes the inward unit normal

vector to  $\partial\Omega$  at  $s(x)$ , and  $t = t(x)$  is small and positive. We will make frequent use of these coordinates. If  $\lambda > 0$ , define  $\eta_\lambda(x) = z_0(\lambda^{1/p}t)$  if  $x$  is near  $\partial\Omega$  and  $\eta_\lambda(x) = \rho_2$  otherwise.

**PROPOSITION 3.6.** *Let  $f$  satisfy  $(F_1)$ – $(F_3)$ . For every small  $\tilde{\varepsilon} > 0$ , there is  $\bar{\lambda} = \bar{\lambda}(\tilde{\varepsilon}) > \lambda^{**}$  such that if  $\lambda \geq \bar{\lambda}$  and  $u_\lambda \in [z_\lambda, \rho_2]$  is a positive solution of (1.1), then*

$$(1 - \tilde{\varepsilon}) \eta_\lambda \leq u_\lambda \leq (1 + \tilde{\varepsilon}) \eta_\lambda. \quad (3.5)$$

*Proof.* It is clear that if  $u_\lambda$  is a positive solution of (1.1) with  $\|u_\lambda\|_\infty \leq \rho_2$ , then  $u_\lambda$  is a solution of  $(1.1)_\varepsilon$  for any small  $\varepsilon > 0$ . We also know that  $\|u_\lambda\|_\infty < \rho_2$  by the strong maximum principle in [44] (this can be obtained by the argument similar to that in the proof of Proposition 4.2). For convenience, we omit the subscript  $\lambda$  on  $u_\lambda$  below.

By Lemma 3.4, it remains to prove the result for points whose distance from  $\partial\Omega$  is of order  $\lambda^{-1/p}$ . To prove this, we construct sub- and super-solutions. The key step in the proof below is to establish the sweeping out results.

Near  $\partial\Omega$ , we use the  $s, t$  coordinates. In these variables,

$$\begin{aligned} \Delta_p u = & (|u'_t|^{p-2} u'_t)' + b(s, t) |u'_t|^{p-2} u'_t + [(|u'_t + u'_s|^{p-2} u'_t)' - (|u'_t|^{p-2} u'_t)'] \\ & + b(s, t) [|u'_t + u'_s|^{p-2} u'_t - |u'_t|^{p-2} u'_t] + \text{terms involving } s \text{ derivatives,} \end{aligned}$$

where  $u'_t = \frac{\partial u}{\partial t}$ ,  $u'_s = \frac{\partial u}{\partial s}$ . By the conditions imposed on  $f$ , there exists  $M > 0$  such that  $g(s) := f(s) + Ms^{p-1}$  is increasing in  $(0, \rho_2]$ .

If  $\bar{\alpha} < z'_0(0)$  but is close, using the first integral of Eq. (3.4) we easily prove that the solution  $\tilde{z}$  of Eq. (3.4) with  $\tilde{z}(0) = 0$ ,  $\tilde{z}'(0) = \bar{\alpha}$ , first increases to a number near  $\rho_2$  but less than  $\rho_2$  and then decreases to zero (see [24]). Hence there is  $\tilde{l}$  near  $\rho_2$  and  $\tilde{t} > 0$  such that  $\tilde{z}(\tilde{t}) = \tilde{l}$ ,  $\tilde{z}'(\tilde{t}) = 0$ . Since  $(|\tilde{z}'|^{p-2} \tilde{z}')' = -f(\tilde{z}(\tilde{t})) \neq 0$ ,  $\tilde{z}'(\tilde{t})$  changes sign at  $\tilde{t}$ . Hence if  $\mu$  is close to 1 and  $\beta$  is small, the solution  $\bar{z}$  of

$$-(|x'|^{p-2} x')' - \beta |x'|^{p-2} x' + Mx^{p-1} = \mu g(x(t)), \quad x(0) = 0, \quad x'(0) = \bar{\alpha} \quad (3.6)$$

increases until  $\bar{t}$  where  $\bar{z}'(\bar{t}) = 0$  and  $\bar{z}(\bar{t})$  is close to  $\rho_2$  but less than  $\rho_2$ . Define

$$\tilde{\eta}_\lambda(x) = \begin{cases} \bar{z}(\lambda^{1/p}t), & \text{if } x \text{ is close to } \partial\Omega \text{ and } 0 \leq t \leq \lambda^{-1/p} \bar{t}, \\ \bar{z}(\bar{t}), & \text{otherwise,} \end{cases}$$

where  $x = s + tn_s$  if  $x$  is near  $\partial\Omega$ . (Thus  $\tilde{\eta}_\lambda$  is constant except near  $\partial\Omega$ .) Suppose we can show that, if  $\lambda$  is large and  $u \in [z_\lambda, \rho_2]$  is a positive solution of (1.1), then  $u \geq \tilde{\eta}_\lambda$ . Since  $\tilde{z}$  is close to  $z_0$  on compact intervals if  $\bar{\alpha}$  is near  $z_0''(0)$ ,  $\mu$  is near 1, and  $\beta$  is small, then we obtain that  $u \geq (1 - \tilde{\varepsilon}) \eta_\lambda$  for  $\lambda$  large. This will prove half of Proposition 3.6.

By choosing  $\beta < 0$  and  $\mu < 1$ , we have  $\tilde{\eta}_\lambda \in C^1$ . Moreover, there is  $c \in (0, 1)$  such that  $u \geq \tilde{\eta}_{c\lambda}$  for  $\lambda$  large by the proof of Lemma 3.4. Now we show that

$$u \geq \tilde{\eta}_{j\lambda} \quad \text{for } j \in [c, 1]. \quad (3.7)$$

A sweeping principle similar to that of Proposition 2.5 will give (3.7). We only need to show that if  $j \in [c, 1]$  and  $u \geq \tilde{\eta}_{j\lambda}$  in  $\Omega$ , there exists  $\xi > 0$  such that

$$u - \tilde{\eta}_{j\lambda} \geq \xi e_0 \quad \text{in } \Omega, \quad (3.8)$$

where  $e_0(x)$  is the unique positive solution of the problem

$$-\Delta_p e_0 = 1 \quad \text{in } \Omega, \quad e_0 = 0 \quad \text{on } \partial\Omega.$$

Our conclusion (3.7) will be obtained from the continuity of  $\tilde{\eta}_{j\lambda}$  and  $\partial\tilde{\eta}_{j\lambda}/\partial\nu$  under the norms  $\|\cdot\|_{L^\infty(\Omega)}$ ,  $\|\cdot\|_{L^\infty(\partial\Omega)}$  (respectively) with respect to  $j \in [c, 1]$  where  $\nu(x) = -n_{s(x)}$  is the outward normal vector to  $\partial\Omega$  at  $x$  (note that  $s(x) = x$ ).

In fact, since  $u(x) = 0$ ,  $\tilde{\eta}_{j\lambda}(x) = 0$  for  $x \in \partial\Omega$ , and  $g(s)$  is increasing for  $s \in (0, \rho_2]$ , it follows from the strong maximum principle in [44] that

$$\frac{\partial u}{\partial \nu} < 0, \quad \frac{\partial \tilde{\eta}_{j\lambda}}{\partial \nu} \leq -(c\lambda)^{1/p} \bar{z}'(0) < 0 \quad \text{on } \partial\Omega.$$

Thus, there exists a one-sided neighbourhood  $A_\lambda$  of  $\partial\Omega$  contained in  $\Omega$  (we may choose  $A_\lambda \subset \{x \in \Omega : 0 < t < \bar{t}\lambda^{-1/p}\} \subset \{x \in \Omega : 0 < t < \delta_0\}$ ) such that  $\partial u / \partial(-n_{s(x)}) < 0$  and  $\partial\tilde{\eta}_{j\lambda} / \partial(-n_{s(x)}) < 0$  for  $x \in A_\lambda$ . For  $x \in A_\lambda$ ,

$$\begin{aligned} & -\operatorname{div}(|Du|^{p-2} Du) - \{-\operatorname{div}(|D\tilde{\eta}_{j\lambda}|^{p-2} D\tilde{\eta}_{j\lambda})\} \\ & = \lambda(f(u) - j\mu f(\tilde{\eta}_{j\lambda})) + j\lambda[b(s, t)(j\lambda)^{-1/p} - \beta](\bar{z}'((j\lambda)^{1/p} t))^{p-1} \\ & \quad + j\lambda(1 - \mu) M \tilde{\eta}_{j\lambda}^{p-1}. \end{aligned}$$



Since the first term on the right hand side of the above identity is 0 on  $\partial\Omega$  and the second term is positive (for  $\lambda$  sufficiently large), there is a one-sided neighbourhood  $A_\lambda^* \subset A_\lambda$  of  $\partial\Omega$  such that the right hand side of the above identity is nonnegative for  $x \in A_\lambda^*$ . On the other hand, since  $u - \tilde{\eta}_{j\lambda} = 0$  on  $\partial\Omega$  and

$$-\operatorname{div}(|Du|^{p-2} Du) - \{ -\operatorname{div}(|D\tilde{\eta}_{j\lambda}|^{p-2} D\tilde{\eta}_{j\lambda}) \} = -L(u - \tilde{\eta}_{j\lambda})$$

(see [23]) where  $L$  is a uniformly elliptic operator in  $A_\lambda^*$ , by the maximum principle for  $L$ , we have  $(\partial/\partial\nu)(u - \tilde{\eta}_{j\lambda}) < 0$  on  $\partial\Omega$ . This implies that there exist  $\xi_1 > 0$  and  $A_\lambda^{**} \subset A_\lambda^*$  such that

$$u(x) - \tilde{\eta}_{j\lambda}(x) \geq \xi_1 e_0(x) \quad \text{for } x \in A_\lambda^{**}. \quad (3.9)$$

Choose a smooth domain  $\Omega_\lambda \subset \Omega$  with  $\partial\Omega_\lambda \subset A_\lambda^{**}$ . Then, there exists  $\tau_\lambda^1 > 0$  such that  $u \geq \tilde{\eta}_{j\lambda} + \tau_\lambda^1$  on  $\partial\Omega_\lambda$ . Defining  $\Omega_j = \{x = s + tn_s \in \Omega; t > (j\lambda)^{-1/p} \bar{t}\}$ , without loss of generality we may assume  $\Omega_j \subset \subset \Omega_\lambda$ .

We claim that

$$u(x) > \tilde{\eta}_{j\lambda}(x) \quad \text{for } x \in \overline{\Omega_j}. \quad (3.10)$$

In fact, we know that  $\tilde{\eta}_{j\lambda} \equiv \bar{z}(\bar{t})$  in  $\overline{\Omega_j}$ . Suppose that there exists  $x_0 \in \overline{\Omega_j}$  such that  $u(x_0) = \bar{z}(\bar{t})$ . We consider two cases: (i)  $x_0 \in \Omega_j$  and (ii)  $x_0 \in \partial\Omega_j$ . In case (i), letting  $w = u - \bar{z}(\bar{t})$ , we have  $w \geq 0$  in  $\Omega_j$  and  $w$  satisfies

$$-\Delta_p w = \lambda f(u) > 0 \quad \text{in } \Omega_j$$

since  $u \geq \bar{z}(\bar{t}) > \rho_1$  in  $\Omega_j$ . The strong maximum principle in [17] implies

$$w \equiv 0, \quad \text{that is } u \equiv \bar{z}(\bar{t}) \text{ in } \Omega_j.$$

This is a contradiction since  $f(\bar{z}(\bar{t})) \neq 0$ . In case (ii), we know  $\nabla(u - \tilde{\eta}_{j\lambda})(x_0) = 0$  since  $x_0$  is a minimum point of  $u - \tilde{\eta}_{j\lambda}$ . But also  $u - \tilde{\eta}_{j\lambda} = w$  in  $\overline{\Omega_j}$  and the Hopf type of maximum principle (see [17]) implies  $\frac{\partial w}{\partial \nu}(x_0) < 0$ , where  $\nu$  is the outward normal to  $\partial\Omega_j$  ( $\partial\Omega_j$  is smooth for  $\lambda$  large since  $\partial\Omega$  is smooth). This is clearly impossible. Thus, our claim (3.10) holds.

Now we consider the domain  $\Omega_\lambda \setminus \overline{\Omega_j}$ . It is clear that there exists  $\tau_\lambda^{(2)} > 0$  such that

$$u - \tilde{\eta}_{j\lambda} \geq \tau_\lambda^{(2)} \quad \text{on } \partial(\Omega_\lambda \setminus \overline{\Omega_j}).$$

We also have, for  $x \in \Omega_\lambda \setminus \overline{\Omega_j}$ ,

$$\begin{aligned}
& -\operatorname{div}(|Du|^{p-2} Du) + \lambda M u^{p-1} - \{ -\operatorname{div}(|D\tilde{\eta}_{j\lambda}|^{p-2} D\tilde{\eta}_{j\lambda}) + \lambda M \tilde{\eta}_{j\lambda}^{p-1} \} \\
& = \lambda(g(u) - g(\tilde{\eta}_{j\lambda})) + \lambda(1 - j\mu) f(\tilde{\eta}_{j\lambda}) \\
& \quad + j\lambda[b(s, t)(j\lambda)^{-1/p} - \beta](\bar{z}'((j\lambda)^{1/p} t))^{p-1} + \lambda j(1 - \mu) M \tilde{\eta}_{j\lambda}^{p-1} \\
& = \lambda(g(u) - g(\tilde{\eta}_{j\lambda})) + \lambda(1 - j\mu) \left[ f(\tilde{\eta}_{j\lambda}) + \frac{j(1 - \mu)}{1 - j\mu} M \tilde{\eta}_{j\lambda}^{p-1} \right] \\
& \quad + j\lambda[b(s, t)(j\lambda)^{-1/p} - \beta](\bar{z}'((j\lambda)^{1/p} t))^{p-1}.
\end{aligned}$$

Define  $m_j(s) = f(s) + \frac{j(1-\mu)}{1-j\mu} M s^{p-1}$ . Since  $\frac{j(1-\mu)}{1-j\mu} \geq \tilde{\theta} > 0$  for  $j \in [c, 1]$ , if we choose  $M$  sufficiently large, we have that  $m_j$  is also strictly increasing in  $(0, \rho_2]$  for all  $j \in [c, 1]$ . Thus,  $m_j(\tilde{\eta}_{j\lambda}) \geq 0$  in  $\Omega$ . Since  $g$  is strictly increasing in  $(0, \rho_2]$ , we see that  $g(u) \geq g(\tilde{\eta}_{j\lambda})$  in  $\overline{\Omega_\lambda}$ . On the other hand, since  $0 < \mu < 1$ ,  $c \leq j \leq 1$ , and  $\beta < 0$ , there exists  $\tilde{\xi} > 0$  (depending upon  $\mu, \lambda, M$ ) such that

$$\lambda(1 - j\mu) m_j(\tilde{\eta}_{j\lambda}) + j\lambda[b(s, t)(j\lambda)^{-1/p} - \beta](\bar{z}'((j\lambda)^{1/p} t))^{p-1} \geq \tilde{\xi} \quad \text{in } \overline{\Omega_\lambda \setminus \Omega_j}.$$

Similar arguments to those in the proof of Proposition 2.5 imply that we can choose  $\tau_\lambda > 0$  so that  $u \geq \tilde{\eta}_{j\lambda} + \tau_\lambda$  in  $\overline{\Omega_\lambda \setminus \Omega_j}$ . This implies that there exists  $\xi_2 > 0$  such that

$$u(x) - \tilde{\eta}_{j\lambda}(x) \geq \xi_2 e_0(x) \quad \text{for } x \in \overline{\Omega_\lambda}. \quad (3.11)$$

Our claim (3.8) is obtained by choosing  $\xi = \min\{\xi_1, \xi_2\}$ . Hence, (3.7) holds.

To prove the estimate in the opposite direction, we use another family of functions. If  $\bar{\alpha}_1 > z'_0(0)$ , it is easy to show from the first integral that the solution  $\tilde{z}_1$  of Eq. (3.4) such that  $\tilde{z}_1(0) = 0$ ,  $\tilde{z}'_1(0) = \bar{\alpha}_1$ , increases till it hits  $y = \rho_2$ . Once again, by continuous dependence, the solution  $\bar{z}_1$  of Eq. (3.6) such that  $\bar{z}_1(0) = 0$ ,  $\bar{z}'_1(0) = \bar{\alpha}_1$  increases till it hits  $y = \rho_2$  at  $t = \bar{t}_1$ , provided  $\mu$  is near 1 and  $\beta$  is small. We define

$$\bar{\eta}_\lambda(x) = \begin{cases} \bar{z}_1(\lambda^{1/p} t), & \text{if } 0 \leq t \leq \lambda^{-1/p} \bar{t}_1, \\ \rho_2, & \text{otherwise.} \end{cases}$$

By choosing  $\mu > 1$  and  $\beta > 0$  and using arguments similar to the above, we obtain

$$u \leq \bar{\eta}_{j\lambda} \quad \text{in } \Omega, \quad \text{for } j \in [1, c] \quad (3.12)$$

provided it is possible to choose  $c > 1$  such that  $u \leq \bar{\eta}_{c\lambda}$  for  $\lambda$  large and all positive solutions  $u \in [z_\lambda, \rho_2]$  of (1.1) with  $\max_\Omega u < \rho_2$ . (Note that  $\bar{\eta}_{j\lambda} \in W_0^{1,p}(\Omega) \cap C^0(\bar{\Omega})$ .)

We only need to show that if  $j \in [1, c]$  and  $\bar{\eta}_{j\lambda} \geq u$  in  $\Omega$ , there exists  $\xi > 0$  such that

$$\bar{\eta}_{j\lambda} - u \geq \xi e_0 \quad \text{in } \Omega, \quad (3.13)$$

where  $e_0$  is as above. In fact, since  $\max_\Omega u < \rho_2$ , it follows that  $\bar{\eta}_{j\lambda} > u$  in  $\bar{\Omega}_j$ , where  $\Omega_j = \{x = s + t n_s \in \Omega : t > (j\lambda)^{-1/p} \bar{t}_1\}$ . Also, by arguments similar to those in the proof of the left inequality of (3.5), there is a one-sided neighbourhood  $\hat{\Lambda}_\lambda$  of  $\partial\Omega$  contained in  $\Omega$  such that

$$\bar{\eta}_{j\lambda} - u \geq \xi_1 e_0(x) \quad \text{for } x \in \hat{\Lambda}_\lambda, \text{ where } \xi_1 > 0.$$

Choose a smooth domain  $\Omega_\lambda \subset \Omega$  such that  $\partial\Omega_\lambda \subset \hat{\Lambda}_\lambda$ . Then, there exists  $\tau_\lambda > 0$  such that  $\bar{\eta}_{j\lambda} \geq u + \tau_\lambda$  on  $\partial\Omega_\lambda$ . Without loss of generality, we assume that  $\Omega_j \subset \subset \Omega_\lambda$ . It is clear that  $\bar{\eta}_{j\lambda} > u$  on  $\partial\Omega_j$ . Now, for  $x \in \Omega_\lambda \setminus \bar{\Omega}_j$ ,

$$\begin{aligned} & -\operatorname{div}(|D\bar{\eta}_{j\lambda}|^{p-2} D\bar{\eta}_{j\lambda}) + \lambda M \bar{\eta}_{j\lambda}^{p-1} - \{ -\operatorname{div}(|Du|^{p-2} Du) + \lambda M u^{p-1} \} \\ & = \lambda(g(\bar{\eta}_{j\lambda}) - g(u)) + \lambda(j\mu - 1) \left[ f(\bar{\eta}_{j\lambda}) + \frac{j(\mu-1)}{j\mu-1} M \bar{\eta}_{j\lambda}^{p-1} \right] \\ & \quad + j\lambda[\beta - b(s, t)(j\lambda)^{-1/p}](\bar{z}'_1((j\lambda)^{1/p} t))^{p-1} \end{aligned}$$

provided  $\mu > 1$  and  $\beta > 0$ . Let  $m_j(s)$  be as above. Since  $\frac{j(\mu-1)}{j\mu-1} > \frac{\mu-1}{\mu}$  for  $j \in [1, c]$ , for  $M$  sufficiently large, we have that  $m_j$  is also strictly increasing on  $(0, \rho_2]$  for all  $j \in [1, c]$ . Thus,  $m_j(\bar{\eta}_{j\lambda}) \geq 0$  in  $\Omega$ . Since  $g$  is strictly increasing on  $(0, \rho_2]$ , we see that  $g(\bar{\eta}_{j\lambda}) \geq g(u)$  in  $\bar{\Omega}_\lambda$ . Since  $\mu > 1$ ,  $1 \leq j \leq c$ , and  $\beta > 0$ , there exists  $\tilde{\xi} > 0$  (depending on  $\mu, \lambda, M$ ) such that

$$\lambda(j\mu - 1) m_j(\bar{\eta}_{j\lambda}) + j\lambda[\beta - b(s, t)(j\lambda)^{-1/p}](\bar{z}'_1((j\lambda)^{1/p} t))^{p-1} \geq \tilde{\xi} \quad \text{in } \overline{\Omega_\lambda \setminus \bar{\Omega}_j}.$$

(Note that  $\bar{\eta}'_{j\lambda}((j\lambda)^{1/p} t)$  has a discontinuity when  $t = (j\lambda)^{-1/p} \bar{t}_1$ ; however, the presence of a jump of  $\bar{\eta}'_{j\lambda}((j\lambda)^{1/p} t)$  here is not a difficulty since  $\bar{\eta}'_1((j\lambda)^{1/p} t) \geq \tilde{\alpha} > 0$  in  $\Omega \setminus \bar{\Omega}_j$ .) Similar arguments to those in the proof of Proposition 2.5 imply that we may choose  $\tau_\lambda > 0$  so that  $\bar{\eta}_{j\lambda} \geq u + \tau_\lambda$  in  $\overline{\Omega_\lambda \setminus \bar{\Omega}_j}$ . This implies that there exists  $\xi_2 > 0$  such that

$$\bar{\eta}_{j\lambda}(x) - u(x) \geq \xi_2 e_0(x) \quad \text{for } x \in \Omega_\lambda.$$

Thus, (3.13) is obtained by choosing  $\xi = \min\{\xi_1, \xi_2\}$ . This also implies (3.12).

Now we show that it is possible to choose  $c > 1$  such that  $u \leq \bar{\eta}_{c\lambda}$  for  $\lambda$  large and all positive solutions  $u$  in  $(0, \rho_2]$  of (1.1). It is easy to see that this reduces to showing that there is  $K_0 > 0$  such that  $u(x) \leq K_0 \lambda^{1/p} t$  if  $u$  is a positive solution of (1.1),  $x$  is near  $\partial\Omega$ , and  $\lambda$  is large. Obviously, it suffices to prove the result for  $t \leq K_1 \lambda^{-1/p}$ . For arbitrary  $x_0 \in \partial\Omega$ , let  $X = \lambda^{1/p}(x - x_0)$  and  $\tilde{u}(X) = u(x)$ ; then

$$-\operatorname{div}(|D\tilde{u}|^{p-2} D\tilde{u}) = f(\tilde{u}) \quad \text{in } \tilde{\Omega}_\lambda, \quad \tilde{u} = 0 \quad \text{on } \partial\tilde{\Omega}_\lambda,$$

where  $\tilde{\Omega}_\lambda = \{X: \lambda^{-1/p}X + x_0 \in \Omega\}$ . By a blow-up argument as in [7], the stretching only flattens the boundary as  $\lambda \rightarrow \infty$ . Since  $0 \in \partial\tilde{\Omega}_\lambda$  and  $\|\tilde{u}\|_\infty \leq \rho_2$ , we apply the regularity result of Proposition 2.2 of [17] to see that  $\nabla\tilde{u}$  is bounded on the bounded subsets of  $\tilde{\Omega}_\lambda$  which contain neighbourhoods of 0 on  $\partial\tilde{\Omega}_\lambda$ . Hence, in the original variables,  $\|\nabla u\|_\infty \leq K_0 \lambda^{1/p}$  on the subsets of  $\bar{\Omega}$  which contain neighbourhoods of  $x_0$  on  $\partial\Omega$ . The required estimate for  $u$  near  $\partial\Omega$  now follows since  $\partial\Omega$  is compact. This completes the proof. ■

#### 4. PROOF OF THEOREM A

We first show the existence of a positive solution  $\zeta < u_\lambda < \rho_2$  of (1.1) for each  $\zeta$  satisfying the conditions in Theorem A. From the definition of  $\zeta$ , there exist  $\xi \in (\rho_1, \rho_2)$  and a ball  $B(x_0, r) \subset \Omega$  such that  $\zeta > \xi$  in  $B(x_0, r)$  and  $\zeta(x_0) = \max_\Omega \zeta(x) \in (\rho_1, \rho_2)$ . Let  $w(\lambda, x_0)$  be as in (2.4). We know that  $w(\lambda, x_0)$  is a subsolution of Eq. (1.1)<sub>e</sub> for  $\lambda > \mu\alpha^p \operatorname{dist}(x_0, \partial\Omega)^{-p}$ . Therefore, it follows from the sub- and supersolution argument, Lemma 3.1, and Remark 3.2 that for  $\lambda > \lambda_{x_0}^{**}$  (with  $x^*$  replaced by  $x_0$ ) there exists a maximal positive solution  $u_\lambda$  of Eq. (1.1) in  $[w(\lambda, x_0), \rho_2]$  such that

$$u_\lambda(x) > \min(c\lambda^{1/p} \operatorname{dist}(x, \partial\Omega), \tau) \quad \text{for } x \in \Omega.$$

Hence there exists  $\lambda_1(\zeta) > \lambda_{x_0}^{**}$  such that

$$\left| \frac{\partial \zeta}{\partial \nu} \right| < \left| \frac{\partial u_\lambda}{\partial \nu} \right| \quad \text{on } \partial\Omega,$$

and thus,

$$u_\lambda(x) > \zeta(x) \quad \text{for } x \in \Omega \setminus \Omega_{\alpha(\mu/\lambda)^{1/p}}.$$

Since  $\tau > \zeta(x_0)$ , we see that for  $\lambda > \lambda_1(\zeta)$ ,  $u_\lambda(x) > \zeta(x)$  in  $\Omega$ . This implies existence.

Now we show that for any  $\tilde{\varepsilon} > 0$  we can choose  $\lambda(\zeta, \tilde{\varepsilon})$  such that when  $\lambda > \lambda(\zeta, \tilde{\varepsilon})$ , any solution  $u \in (\zeta, \rho_2]$  (we omit the subscript  $\lambda$ ) of Eq. (1.1) has the behaviour of Proposition 3.6; that is, (3.5) holds.

First note that  $\zeta > \xi$  in  $B(x_0, r)$ . Let  $\sigma, \varepsilon > 0$  ( $\varepsilon$  sufficiently small) be such that  $f(s) - \varepsilon > \sigma(s - \xi)^{p-1}$  for  $s \in [\xi, \tau]$ , where  $\tau$  is as in Lemma 3.1. For

$$\lambda > \lambda_2(\zeta) := ((v_1/\sigma)^{1/p} + \mu^{1/p}\alpha)^p r^{-p},$$

with  $\mu$  defined in Lemma 2.3 and  $\alpha$  defined in Lemma 3.1, Lemma 3.3 shows that for any  $u \in (\zeta, \rho_2]$ ,

$$u(x) > \tau \quad \text{for } x \in B(x_0, \alpha(\mu/\lambda)^{1/p}) \subset B(x_0, r - (v_1/\sigma)^{1/p} \lambda^{-1/p}).$$

Observe that  $w(\lambda, x_0) < u$  in  $\Omega$  for  $\lambda > \lambda_2(\zeta)$ . In fact, we know that  $w(\lambda, x_0) \leq \tau$  in  $B(x_0, \alpha(\mu/\lambda)^{1/p})$  and  $w(\lambda, x_0) \leq 0$  for  $\Omega \setminus B(x_0, \alpha(\mu/\lambda)^{1/p})$ . The proof of Lemma 3.1 implies that the conclusion of Lemma 3.1 holds for  $u$  if  $\lambda > \lambda_3(\zeta) = \max\{\lambda_2(\zeta), \mu\alpha^p\eta_0^{-p}\}$ . The proof of Proposition 3.6 implies that for any  $\tilde{\varepsilon} > 0$ , there exists  $\lambda(\zeta, \tilde{\varepsilon}) > \lambda_3(\zeta)$ , such that for  $\lambda > \lambda(\zeta, \tilde{\varepsilon})$ , the behaviour of Proposition 3.6 holds for  $u$ .

We now prove uniqueness of  $u_\lambda$ . We shall assume that  $p \neq 2$ , the uniqueness result for  $p = 2$  is known from Theorem 2 of [7].

Suppose there are sequences  $\{\lambda_n\}$  with  $\lambda_n \rightarrow \infty$  as  $n \rightarrow \infty$  and  $\{u_{\lambda_n}\} \equiv \{u_n\}$ ,  $\{u_{\lambda_n}^*\} \equiv \{u_n^*\}$  which are solutions of (1.1) with  $\lambda = \lambda_n$  and with  $u_n \not\equiv u_n^*$  in  $\Omega$  and  $u_n, u_n^* \in (\zeta, \rho_2]$ . (The maximum principle implies that  $\max_\Omega u_n < \rho_2$  and  $\max_\Omega u_n^* < \rho_2$ .) Without loss of generality, we assume that  $u_n$  is the maximal solution; thus,  $u_n^* \leq u_n$ . Let  $w_n = (u_n - u_n^*)/\|u_n - u_n^*\|_\infty$ . Then,  $w_n \geq 0$  in  $\Omega$  and  $\|w_n\|_\infty = 1$ . Therefore,  $w_n$  satisfies the problem

$$-L(w_n) := -\left[ a_n^{ij} \frac{\partial}{\partial x_j} w_n \right]_{x_i} = \lambda_n f'(\xi_n) w_n \quad \text{in } \Omega, \quad w_n = 0 \quad \text{on } \partial\Omega, \quad (4.1)$$

where  $a_n^{ij}(x) = \int_0^1 (\partial a^i / \partial q_j) [sDu_n + (1-s)Du_n^*] ds$  and  $a^i(q) = |q|^{p-2} q_i$  ( $i = 1, 2, \dots, N$ ) for  $q = (q_1, q_2, \dots, q_N) \in \mathbb{R}^N$ ,  $\xi_n \in [u_n^*, u_n]$ ,  $L$  is a degenerate elliptic operator, and

$$\int_\Omega \sum_{ij} a_n^{ij}(x) \frac{\partial w_n}{\partial x_i} \frac{\partial w_n}{\partial x_j} dx \geq 0.$$

Now we show that if  $\eta_n \in \Omega$  is such that  $w_n(\eta_n) = 1$ , then

$$\text{dist}(\eta_n, \partial\Omega) \rightarrow 0 \quad \text{as } n \rightarrow \infty. \quad (4.2)$$

In the contrary case, there exists a compact set  $K \subset\subset \Omega$  such that  $\eta_n \in K$  for all  $n$  large (choose a subsequence if necessary). Since  $u_n \rightarrow \rho_2$  and  $u_n^* \rightarrow \rho_2$  in  $K$  (by Proposition 3.6), we have  $f'(\xi_n) < 0$  in  $K$  as  $n \rightarrow \infty$  (by  $(F_3)$ ). Also, for  $n$  sufficiently large, we can find a small neighbourhood  $D$  of  $K$  in  $\Omega$  such that  $f'(\xi_n) < 0$  on  $\bar{D}$  and  $\max_{\partial D} w_n < 1$ . Let  $\tilde{w}_n(x) = (w_n(x) - \max_{\partial D} w_n)^+$ . We have  $\tilde{w}_n \in W_0^{1,q}(D) \cap C^0(\bar{D})$  (for any  $1 < q \leq \infty$ ) and there exists  $A_n \subset D$  with  $\text{meas}(A_n) \neq 0$  and  $\tilde{w}_n(x) > 0$  for  $x \in A_n$ . Multiplying both sides of Eq. (4.1) by  $\tilde{w}_n$  and integrating on  $D$ , we derive a contradiction.

Now we use a blow-up argument as in [7] to deduce that (4.2) can not occur and thus we have uniqueness. Let  $I_n = \{x \in \Omega : w_n(x) = 1\}$ .  $I_n$  are closed nonempty sets. Let  $\eta_n \in I_n$  be such that

$$\text{dist}(\eta_n, \partial\Omega) = \text{dist}(I_n, \partial\Omega),$$

and let  $\tilde{\eta}_n$  be the point of  $\partial\Omega$  closest to  $\eta_n$ . Suppose  $\tilde{\eta}_n \rightarrow \tilde{\eta} \in \partial\Omega$  (for a subsequence). Choose coordinates such that  $T_{\tilde{\eta}}(\partial\Omega) = \{x \in \mathbb{R}^N : x_1 = 0\}$  and  $n_{s(\tilde{\eta})} = n_{\tilde{\eta}} = e_1 = (1, 0, \dots, 0)$ . By choosing subsequences if necessary, there are two cases to be considered:

- (i)  $\lambda_n^{1/p} d(\eta_n, \tilde{\eta}_n) \rightarrow \infty$  as  $n \rightarrow \infty$ ,
- (ii)  $\lambda_n^{1/p} d(\eta_n, \tilde{\eta}_n) \leq Z$ ,  $0 < Z < \infty$  for  $n$  sufficiently large.

In case (i), we have from Proposition 3.6 that  $u_n(\eta_n) \geq \rho_2 - \delta/4$ ,  $u_n^*(\eta_n) \geq \rho_2 - \delta/4$  when  $n$  is sufficiently large, where  $\delta$  is as in  $(F_3)$ . This and Proposition 3.6 imply that we can choose open sets  $\Omega_n \subset\subset \Omega$  such that  $I_n \subset \Omega_n$ ,  $\max_{\partial\Omega_n} w_n < 1$  and

$$\rho_2 - \delta/2 \leq u_n(x) < \rho_2, \quad \rho_2 - \delta/2 \leq u_n^*(x) < \rho_2 \quad \text{for } x \in \Omega_n \quad (4.3)$$

and  $n$  sufficiently large. Since  $f'(s) < 0$  for  $s \in (\rho_2 - \delta/2, \rho_2)$ , we derive a contradiction by the arguments similar to those in the proof of (4.2).

For case (ii), we change variables setting  $X^n = \lambda_n^{1/p}(x - \tilde{\eta}_n)$ . Note that this change depends on  $n$ . Let  $\tilde{u}_n(X^n) = u_n(x)$ ,  $\tilde{u}_n^*(X^n) = u_n^*(x)$ ,  $\tilde{w}_n(X^n) = w_n(x)$ , and  $\tilde{\xi}_n(X^n) = \xi_n(x)$ . We have that  $\tilde{w}_n$  satisfies the problem

$$-\hat{L}_n(\tilde{w}_n) := - \left[ \tilde{a}_n^{ij} \frac{\partial \tilde{w}_n}{\partial X_j^n} \right]_{X_i^n} = f'(\tilde{\xi}_n) \tilde{w}_n, \quad \tilde{w}_n = 0 \quad \text{on } \partial\tilde{\Omega}_n,$$

where

$$\tilde{\Omega}_n \equiv \{X^n = \lambda_n^{1/p}(x - \tilde{\eta}_n) : x \in \Omega\},$$

$$\tilde{a}_n^{ij}(X^n) = \int_0^1 \frac{\partial a^i}{\partial q_j} [\xi D_{X^n} \tilde{u}_n + (1 - \xi) D_{X^n} \tilde{u}_n^*] d\xi$$

and  $q, a^i(q)$  are as above. Note that, in the new coordinates,  $\tilde{w}_n(Z_n) = 1$ , where  $Z_n = \lambda_n^{1/p}(\eta_n - \tilde{\eta}_n)$  is at distance at most  $Z$  from 0. Using Proposition 3.6 and a geometric argument similar to that in the proof of Theorem 2 of [7], we now show that  $\tilde{u}_n \rightarrow z_0, \tilde{u}_n^* \rightarrow z_0$  in  $C_{\text{loc}}^1(T_1)$  as  $n \rightarrow \infty$ , where  $T_1 = \{x \in \mathbb{R}^N : x_1 > 0\}$  and  $z_0$  is the unique positive solution of (3.4). In fact, if  $\tilde{q} \in \text{int } T_1$ , then, for large  $n$ ,  $x^n(\tilde{q}) := \tilde{\eta}_n + \lambda_n^{-1/p} \tilde{q} \in \Omega$  and is close to  $\partial\Omega$ . By elementary geometry,  $x^n(\tilde{q}) = s(x^n(\tilde{q})) + t_n n_{s(x^n(\tilde{q}))}$ , where  $s(x^n(\tilde{q})) \in \partial\Omega$  is near  $\tilde{\eta}$ ,  $t_n = \lambda_n^{-1/p}(\tilde{q}_1 + o(1))$ , and  $\tilde{q}_1$  is the first component of  $\tilde{q}$ . Recall that  $\tilde{\eta}_n$  is near  $\tilde{\eta}$  and  $n_{\tilde{\eta}} = e_1$ . By Proposition 3.6 and the definition of  $\tilde{\eta}_n$ , we have  $u_n(\tilde{\eta}_n + \lambda_n^{-1/p} \tilde{q}) = z_0(\tilde{q}_1) + o(1)$ , and this holds locally uniformly in  $\tilde{q}$  on  $\text{int } T_1$ . This implies  $\tilde{u}_n(X^n) \rightarrow z_0$  in  $C_{\text{loc}}^0(T_1)$  as  $n \rightarrow \infty$  and similarly for  $\tilde{u}_n^*$ . The equations satisfied by  $\tilde{u}_n$  and  $\tilde{u}_n^*$  and the regularity of the  $p$ -Laplacian (see [17]) imply that  $\tilde{u}_n \rightarrow z_0, \tilde{u}_n^* \rightarrow z_0$  in  $C_{\text{loc}}^1(T_1)$  as  $n \rightarrow \infty$ . Moreover, we claim that  $\tilde{w}_n$  converges in  $C_{\text{loc}}^1(T_1)$  to a nontrivial non-negative bounded solution  $\tilde{w}$  of

$$-\hat{L}(\tilde{w}) := -\left[ \hat{a}^{ij}(x) \frac{\partial \tilde{w}}{\partial x_j} \right]_{x_i} = f'(z_0(x_1)) \tilde{w} \quad \text{in } T_1, \quad \tilde{w} = 0 \quad \text{on } \partial T_1. \quad (4.4)$$

In fact, it follows easily that  $\hat{a}_n^{ij} \rightarrow \hat{a}^{ij}$  in  $C_{\text{loc}}^0(T_1)$  as  $n \rightarrow \infty$ , where  $\hat{a}^{ij}(x) = \partial a^i / \partial q_j(z'_0(x_1), 0, \dots, 0)$  and thus,  $\hat{a}^{ij} = 0$  if  $i \neq j$  and  $\hat{a}^{11} = (p-1)|z'_0|^{p-2}$ ,  $\hat{a}^{ii} = |z'_0|^{p-2}$  for  $i \neq 1$ . Since  $z'_0(x_1) > 0$  for all  $0 \leq x_1 < \infty$ , we have that  $\hat{L}$  is uniformly elliptic on any compact subset of  $T_1$  and so is  $\hat{L}_n$  for  $n$  sufficiently large. Thus our claim can be obtained from the regularity of uniformly elliptic operators and a blow-up argument similar to that in the proof of Theorem 1.1 of [15] or that in the proof of Theorem 2 of [7]. Here  $\tilde{w}$  is nontrivial because  $\tilde{w}_n(Z_n) = 1$  and  $d(0, Z_n) \leq Z$ . It is easily shown that  $f'(\xi_n(x)) \rightarrow f'(z_0(x_1))$ .

Now we show that  $\tilde{w}$  does not exist. The proof is divided into three steps. These steps are closely related to those in the proof of Proposition 2 in [7].

*Step 1.* We first find a solution  $\hat{u}$  of

$$-(p-1)(|z'_0|^{p-2} u')' = f'(z_0) u \quad (4.5)$$

which is positive on  $[0, \infty)$  and is not bounded as  $x_1 \rightarrow \infty$ .

By differentiating the equation satisfied by  $z_0$  with respect to  $x_1$ , we see that  $z'_0$  is a solution of Eq. (4.5). We know that  $z'_0(x_1) > 0$  for  $x_1 \in [0, \infty)$  and  $z'_0(x_1) \rightarrow 0$  as  $x_1 \rightarrow \infty$ . Let  $w$  denote the solution of Eq. (4.5) satisfying  $w(0) = 0, w'(0) = 1$ . Since  $z'_0(x_1) > 0$  on  $[0, \infty)$ , the Sturm comparison theorem implies that  $w(x_1) > 0$  for  $x_1 > 0$ . Hence, if we can show that  $w(x_1) \rightarrow \infty$  as  $x_1 \rightarrow \infty$ , we can define  $\hat{u} = z'_0 + w$  and this step will be

proved. The fact that  $w$  is not bounded as  $x_1 \rightarrow \infty$  can be obtained from the facts that

$$\begin{aligned} [(p-1)|z'_0|^{p-2}(z'_0 w' - w z''_0)]' &\equiv 0 \quad \text{in } [0, \infty), \\ (p-1)|z'_0|^{p-2}(z'_0 w' - w z''_0) &\equiv (p-1)(z'_0(0))^{p-1} > 0 \end{aligned}$$

and  $|z'_0(x_1)|^{p-2} z'_0(x_1) \rightarrow 0$ ,  $|z'_0(x_1)|^{p-2} z'_0(x_1) \rightarrow 0$  as  $x_1 \rightarrow \infty$ .

*Step 2.* If Eq. (4.4) has a nontrivial bounded nonnegative solution  $v$  and  $x_1 > 0$ , then  $v$  can be chosen so that  $T(x_1) \equiv \sup_{y \in \mathbb{R}^{N-1}} v(x_1, y)$  is achieved.

Obviously, there exist  $y_n \in \mathbb{R}^{N-1}$  such that  $v(x_1, y_n) \rightarrow T(x_1)$  as  $n \rightarrow \infty$ . Let  $\tilde{v}_n(x_1, y) = v(x_1, y_n - y)$ . It is easy to see that  $\tilde{v}_n$  is a solution of Eq. (4.4) and that

$$\tilde{v}_n(x_1, 0) \rightarrow T(x_1) = \sup_{y \in \mathbb{R}^{N-1}} \tilde{v}_n(x_1, y) \quad \text{as } n \rightarrow \infty.$$

We now use an argument similar to that in our blow-up constructions to choose a subsequence of  $\tilde{v}_n$  converging on compact subsets of  $T_1$  to a non-negative bounded solution  $\bar{v}$  of Eq. (4.4). Moreover,  $\bar{v}(x_1, 0) = T(x_1)$  by our choice of  $\tilde{v}_n$ . Since it is easy to see that

$$\sup_{y \in \mathbb{R}^{N-1}} \bar{v}(x_1, y) \leq \sup_{y \in \mathbb{R}^{N-1}} \tilde{v}_n(x_1, y) = T(x_1),$$

we see that  $\sup_{y \in \mathbb{R}^{N-1}} \bar{v}(x_1, y) = \bar{v}(x_1, 0)$ . This proves Step 2. Note that our argument shows that  $\sup\{\bar{v}(x_1, y) : y \in \mathbb{R}^{N-1}\} \leq T(x_1)$  for all  $x_1 \geq 0$ . This will be useful later.

*Step 3.* We show that  $\tilde{w}$  does not exist. If  $\tilde{w}$  exists, using the notation of Step 2, we consider  $r(x) = \tilde{w}(x)/\hat{u}(x_1)$ , where  $\hat{u}$  is the function defined in Step 1. Applying standard elliptic estimates on balls of radius  $1/2$  and half balls with centres at points where  $x_1 = 0$  and of radius  $1$ , we see that  $\nabla \tilde{w}$  is bounded on  $T_1$ . (Recall that  $\tilde{w}$  is bounded on  $T_1$  and  $z''_0(x_1) > 0$  for  $x_1 \in [0, \infty)$ ; hence  $\hat{L}$  is uniformly elliptic on any compact subset of  $T_1$ .) Thus  $\tilde{w}$  is uniformly continuous on  $T_1$  and hence  $T(x_1)$  is continuous. By Step 1 and the boundedness of  $\tilde{w}$ , it follows that  $\lim_{x_1 \rightarrow \infty} T(x_1)/\hat{u}(x_1) = 0$ . Thus, since  $T(0) = 0$ , we can find  $0 < \tilde{x}_1 < \bar{x}_1$  such that

$$\sup\{T(x_1)/\hat{u}(x_1) : 0 \leq x_1 \leq \bar{x}_1\} = T(\tilde{x}_1)/\hat{u}(\tilde{x}_1).$$

By Step 2,  $\tilde{w}$  can be chosen so that  $\tilde{w}(\tilde{x}_1, y)$  achieves its maximum on  $\mathbb{R}^{N-1}$  at  $0$ . (Our construction of the new  $\tilde{w}$  may decrease  $T(x_1)$  for  $x_1 \neq \tilde{x}_1$  but the maximum will still be attained at  $\tilde{x}_1$ .) By our construction,  $r(x)$  achieves its



maximum on  $\{(x_1, y): 0 \leq x_1 \leq \bar{x}_1, y \in \mathbb{R}^{N-1}\}$  at the *interior point*  $(\tilde{x}_1, 0)$ . However, since  $\hat{u}$  satisfies Eq. (4.5), a simple calculation shows that  $r$  satisfies an elliptic equation

$$(p-1)(|z'_0|^{p-2} r'_{x_1})'_{x_1} + 2(p-1)|z'_0|^{p-2} (\hat{u}'/\hat{u}) r'_{x_1} + (p-1)|z'_0|^{p-2} \Delta_{N-1} r \geq 0,$$

where  $\Delta_{N-1}$  denotes the Laplacian in the  $y$  variables. Hence, by applying the maximum principle on compact sets, we see that  $r(x_1, y)$  is constant if  $0 \leq x_1 \leq \bar{x}_1, y \in \mathbb{R}^{N-1}$ . This is impossible since  $r = 0$  when  $x_1 = 0$ . This completes the proof.

*Remark 4.1.* From the proof of Theorem A we see that if  $\zeta_1, \zeta_2 \in C_0^\infty(\Omega)$  with  $\max \zeta_i \in (\rho_1, \rho_2)$  ( $i = 1, 2$ ) and there exist  $x_i \in \Omega$  and some  $r > 0$  such that  $\zeta_i > \xi > \rho_1$  in  $B(x_i, r) \subset \Omega$ , then we can choose  $\lambda_0 := \lambda_0(\zeta_1) = \lambda_0(\zeta_2)$  such that for  $\lambda > \lambda_0$ , (1.1) has exactly one large positive solution  $\zeta_1 < \bar{u}_\lambda < \rho_2$  and  $\zeta_2 < \bar{u}_\lambda < \rho_2$  in  $\Omega$ . (Note that the relation between  $\lambda_0(\zeta)$  and  $\zeta$  in the proof of Theorem A depends only on  $r$ . Then we can choose  $\lambda(\zeta_1, \tilde{\epsilon}) = \lambda(\zeta_2, \tilde{\epsilon})$  so that  $\lambda_0(\zeta_1) = \lambda_0(\zeta_2)$ .)

Now we obtain the following proposition.

**PROPOSITION 4.2.** *Let  $f$  satisfy (F<sub>1</sub>)–(F<sub>3</sub>). Then there exists  $\sigma^* > 0$  independent of  $\lambda$  (sufficiently large) such that if  $u_\lambda$  is a positive solution of (1.1) with  $\max_\Omega u_\lambda \in (\rho_2 - \sigma^*, \rho_2)$  then  $u_\lambda \equiv \bar{u}_\lambda$ .*

*Proof.* Suppose there exists sequences  $\lambda_n \rightarrow \infty$  and  $\{u_{\lambda_n}\}$  such that  $u_{\lambda_n} (\neq \bar{u}_{\lambda_n})$  is a positive solution of (1.1) for each  $n = 1, 2, \dots$  and  $\max_\Omega u_{\lambda_n} \rightarrow \rho_2$  as  $n \rightarrow \infty$ .

Let  $x_n \in \Omega$  be a point at which  $\max_\Omega u_{\lambda_n}$  is attained. For convenience, we divide the proof into two cases.

*Case 1.*  $\{x_n\}$  is bounded away from  $\partial\Omega$ .

We define the functions  $U_n(x) = u_{\lambda_n}(\lambda_n^{-1/p}x + x_n)$  in  $B(0, R_n)$ , where  $R_n = \lambda_n^{1/p} \text{dist}(x_n, \partial\Omega)$ . Since  $R_n \rightarrow \infty$  as  $n \rightarrow \infty$ ,  $U_n$  is well defined in  $B(0, R)$  for any  $R > 0$  if  $n$  is sufficiently large. By assumption  $0 < U_n < \rho_2$ ,  $U_n(0) = \max_\Omega u_{\lambda_n} \rightarrow \rho_2$  as  $n \rightarrow \infty$  and  $U_n$  satisfies  $\Delta_p U_n + f(U_n) = 0$  in  $B(0, R)$  for all sufficiently large  $n$ . Note that  $\{f(U_n)\}$  is bounded in the  $L^\infty$ -norm; thus by the regularity of the  $p$ -Laplacian (see [17]) we obtain (by choosing a subsequence) that  $U_n \rightarrow U$  in  $C^1(\overline{B(0, R)})$  as  $n \rightarrow \infty$  where  $U$ , with  $0 \leq U \leq \rho_2$ , satisfies  $\Delta_p U + f(U) = 0$  in  $B(0, R)$  and  $U(0) = \rho_2$ . Since

$$-\Delta_p(\rho_2 - U) + M(\rho_2 - U)^{p-1} = -f(U) + M(\rho_2 - U)^{p-1}, \quad (4.6)$$

it follows from (F<sub>3</sub>) that the right hand side of (4.6) is nonnegative. The strong maximum principle in [44] implies that  $U \equiv \rho_2$  in  $\overline{B(0, R)}$ .

On the other hand, if  $n$  is sufficiently large,  $\bar{u}_{\lambda_n}$  is the unique solution in the order interval  $[w(\lambda_n, x_n), \rho_2]$ . (This can be seen from the proof of Theorem A. In fact, since  $\lambda_n^{1/p} \text{dist}(x_n, \partial\Omega) \rightarrow \infty$  and  $U_n \rightarrow \rho_2$  in  $B(0, 2\alpha\mu^{1/p})$ , then  $\bar{u}_{\lambda_n} > \tau$  in  $B(x_n, \alpha(\mu/\lambda_n)^{1/p})$ , where  $\tau = v_{\mu, \varepsilon}(0) < \rho_2$ , and  $\mu$ ,  $\alpha$ , and  $v_{\mu, \varepsilon}$  are defined in Corollary 2.4. This implies that  $\bar{u}_{\lambda_n} > w(\lambda_n, x_n)$  for  $n$  sufficiently large.) Thus,  $u_{\lambda_n}(x) < w(\lambda_n, x_n)(x) < \tau$  at some point  $x \in B(x_n, \alpha(\mu/\lambda_n)^{1/p})$ . But this implies that  $U_n(x) < \tau$  at some point  $x \in B(0, \alpha\mu^{1/p})$  and therefore,  $\{U_n\}$  cannot possess a subsequence which converges to  $\rho_2$  uniformly in  $\overline{B(0, \alpha\mu^{1/p})}$ . This yields a contradiction and completes the proof of Case 1.

*Case 2.*  $x_n \rightarrow \bar{x} \in \partial\Omega$  as  $n \rightarrow \infty$ .

To make use of the same argument as in Case 1, it suffices to show that

$$\lambda_n^{1/p} \text{dist}(x_n, \partial\Omega) \rightarrow \infty \quad \text{as } n \rightarrow \infty$$

(for a subsequence). If not, we have that there exists  $0 < Z < \infty$  such that

$$\lambda_n^{1/p} \text{dist}(x_n, \partial\Omega) \leq Z \quad (4.7)$$

(choosing a subsequence if necessary). Define  $\tilde{u}_{\lambda_n}(x) = u(\lambda_n^{-1/p}x + \tilde{x}_n)$  with  $\tilde{x}_n = s(x_n) \in \partial\Omega$ . By a blow-up argument similar to that in the proof of Theorem A, we have that there exists  $\tilde{U}$  such that  $\tilde{u}_{\lambda_n} \rightarrow \tilde{U}$  in  $C_{\text{loc}}^1(T_1)$  as  $n \rightarrow \infty$  and  $\tilde{U}$  satisfies the problem

$$A_p \tilde{U} + f(\tilde{U}) = 0 \text{ in } T_1, \quad \tilde{U} = 0 \text{ on } \partial T_1, \quad (4.8)$$

where  $T_1 = \{x: x_1 > 0\}$ , as in the proof of Theorem A. By our assumption, there exists  $x_0 \in T_1$  with  $\text{dist}(x_0, \partial T_1) \leq Z$  such that  $\tilde{U}(x_0) = \rho_2$ . Now arguments similar to those in Case 1 imply that  $\tilde{U} \equiv \rho_2$  in  $\bar{T}_1$ . This contradiction implies  $\lambda_n^{1/p} \text{dist}(x_n, \partial\Omega) \rightarrow \infty$  as  $n \rightarrow \infty$ . ■

## 5. EXISTENCE OF $\underline{u}_\lambda$

In this section we will use the mountain pass lemma to obtain the solution mentioned in Theorem B. For convenience, we change (1.1) to the singularly perturbed form. Let  $\varepsilon = 1/\lambda$ . Then (1.1) becomes

$$-\varepsilon \Delta_p u = f(u) \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega. \quad (5.1)$$

Denote the positive solution  $\bar{u}_\lambda$  obtained in Theorem A by  $\bar{u}_\varepsilon$  so that  $\bar{u}_\varepsilon$  is a positive solution of Eq. (5.1).

Define  $J_\varepsilon: W_0^{1,p}(\Omega) \rightarrow \mathbb{R}$  by

$$J_\varepsilon(u) = \frac{\varepsilon}{p} \int_\Omega |Du|^p - \int_\Omega F(u),$$

where  $F(u) = \int_0^u f(s) ds$ . We first show that  $\bar{u}_\varepsilon$  is a global minimizer of  $J_\varepsilon(u)$ . Since we only consider positive solutions  $u_\varepsilon$  of Eq. (5.1) with  $\|u_\varepsilon\|_\infty \leq \rho_2$ , we assume that  $f \equiv 0$  for  $s < 0$  and  $s > \rho_2$ .

**LEMMA 5.1.** *For  $\varepsilon > 0$  sufficiently small,  $\bar{u}_\varepsilon$  is the global minimizer of  $J_\varepsilon(u)$ . Moreover,  $J_\varepsilon(\bar{u}_\varepsilon) < 0$ .*

*Proof.* Since  $f$  is bounded in  $[0, \rho_2]$ ,  $J_\varepsilon$  is sequentially weakly lower semicontinuous and coercive on  $W_0^{1,p}(\Omega)$  and so  $J_\varepsilon$  possesses a global minimizer, which we denote by  $u_\varepsilon$ . From the regularity of the  $p$ -Laplacian (see [17]),  $u_\varepsilon \in C_0^1(\Omega)$ . We claim that  $u_\varepsilon = \bar{u}_\varepsilon$  for  $\varepsilon$  sufficiently small. If not, there exists a sequence  $\{\varepsilon_m\}$  such that  $\varepsilon_m \rightarrow 0$  as  $m \rightarrow \infty$  and  $u_{\varepsilon_m} \not\equiv \bar{u}_{\varepsilon_m}$ . Then by Proposition 4.2, there exists  $\sigma^* > 0$  (small) such that  $\max_\Omega u_{\varepsilon_m} < \rho_2 - \sigma^*$  for  $m = 1, 2, \dots$ .

For  $\sigma > 0$ , define  $\Omega^\sigma = \{x \in \Omega : \text{dist}(x, \partial\Omega) < \sigma\}$  and choose  $a > 0$  such that  $|\Omega^a| \int_{\rho_1}^{\rho_2} f(s) ds < |\Omega| \int_{\rho_2 - \sigma^*}^{\rho_2} f(s) ds$ . This is possible since  $\int_{\rho_2 - \sigma^*}^{\rho_2} f(s) ds > 0$  and  $|\Omega^a| \rightarrow 0$  as  $a \rightarrow 0$ . Next we choose  $w \in C_0^\infty(\Omega)$  such that  $w = \rho_2$  in  $\Omega \setminus \Omega^a$ . Then we have

$$\begin{aligned} J_{\varepsilon_m}(w) - J_{\varepsilon_m}(u_{\varepsilon_m}) &= \frac{\varepsilon_m}{p} \left( \int_\Omega |Dw|^p dx - \int_\Omega |Du_{\varepsilon_m}|^p dx \right) - \left( \int_\Omega F(w) dx - \int_\Omega F(u_{\varepsilon_m}) dx \right) \\ &= \frac{\varepsilon_m}{p} \int_\Omega |Du_{\varepsilon_m}|^p dx - \left( \int_{\Omega \setminus \Omega^a} F(\rho_2) + \int_{\Omega^a} F(w) dx - \int_\Omega F(u_{\varepsilon_m}) dx \right) \\ &= \frac{\varepsilon_m}{p} \int_\Omega |Dw|^p dx - \left[ \int_\Omega (F(\rho_2) - F(u_{\varepsilon_m})) dx + \int_{\Omega^a} (F(w) - F(\rho_2)) dx \right] \\ &\leq \frac{\varepsilon_m}{p} \int_\Omega |Dw|^p dx - |\Omega| \int_{\rho_2 - \sigma^*}^{\rho_2} f(s) ds + |\Omega^a| \int_{\rho_1}^{\rho_2} f(s) ds < 0 \end{aligned}$$

for  $m$  sufficiently large. Thus  $J_{\varepsilon_m}(w) < J_{\varepsilon_m}(u_{\varepsilon_m})$ , contradicting the fact that  $u_{\varepsilon_m}$  is a global minimizer.

Now we claim that

$$J_\varepsilon(\bar{u}_\varepsilon) \rightarrow -F(\rho_2) |\Omega| < 0 \quad \text{as } \varepsilon \rightarrow 0.$$

Since  $f(\rho_2) = 0$ , for every  $\hat{\varepsilon} > 0$  sufficiently small, there is  $\hat{\delta} > 0$  such that for  $s \in (\rho_2 - \hat{\delta}, \rho_2)$ ,  $f(s) < \hat{\varepsilon}$ . Also, from Lemma 3.4, there is  $\hat{c}(\hat{\delta}) > 0$  such that for  $\varepsilon$  sufficiently small,

$$\bar{u}_\varepsilon > \rho_2 - \hat{\delta} \quad \text{in } \Omega \setminus \Omega^{\hat{c}(\hat{\delta})\varepsilon^{1/p}}.$$

We easily see from a blow-up argument that

$$\max_{\Omega^{\hat{c}(\hat{\delta})\varepsilon^{1/p}}} \varepsilon^{1/p} |D\bar{u}_\varepsilon| \leq C$$

for any  $C > \max_{x_1 \in [0, \infty)} z_0''(x_1)$ . In fact, we will show that

$$\max_{\Omega^{\hat{c}_\varepsilon^{1/p}}} \varepsilon^{1/p} |D\bar{u}_\varepsilon| \leq C$$

for  $C = \max_{x_1 \in [0, \infty)} z_0'(x_1) + 1$  (for example) for every  $\hat{c} > \hat{c}(\hat{\delta})$ . If not, there exist  $\hat{c} > \hat{c}(\hat{\delta})$  and sequences  $\{\varepsilon_n\}$  and  $\{\bar{u}_{\varepsilon_n}\}$  such that, if

$$\varepsilon_n^{1/p} |D\bar{u}_{\varepsilon_n}(x_n)| = \max_{\Omega^{\hat{c}_\varepsilon^{1/p}}} \varepsilon_n^{1/p} |D\bar{u}_{\varepsilon_n}(x)|,$$

then  $\varepsilon_n^{1/p} |D\bar{u}_{\varepsilon_n}(x_n)| > C$ . Define  $X^n = \varepsilon_n^{-1/p}(x - \tilde{x}_n)$  and  $\tilde{u}_n(X^n) = \bar{u}_{\varepsilon_n}(x)$ , where  $\tilde{x}_n = s(x_n) \in \partial\Omega$ . We know from the proof of Theorem A that  $\tilde{u}_n \rightarrow z_0$  in  $C_{\text{loc}}^1(T_{\hat{c}})$  as  $n \rightarrow \infty$  (we can choose subsequences if necessary), where  $T_{\hat{c}} = \{x \in T_1; 0 < x_1 < \hat{c}\}$ . Since  $\varepsilon_n^{1/p} |D_x \bar{u}_{\varepsilon_n}| = |D_{X^n} \tilde{u}_n|$ , we have that

$$\varepsilon_n^{1/p} |D\bar{u}_{\varepsilon_n}| \rightarrow z_0'(x_1) \quad \text{in } C_{\text{loc}}^0(T_{\hat{c}}) \quad \text{as } n \rightarrow \infty.$$

This also implies

$$\max_{\Omega^{\hat{c}_\varepsilon^{1/p}}} \varepsilon_n^{1/p} |D\bar{u}_n| \leq C.$$

This contradicts our assumption above.

Multiplying both sides of Eq. (5.1) by  $\bar{u}_\varepsilon$  and integrating on  $E_\varepsilon := \Omega \setminus \Omega^{\hat{c}(\hat{\delta})\varepsilon^{1/p}}$ , we have

$$\begin{aligned} \varepsilon \int_{E_\varepsilon} |D\bar{u}_\varepsilon|^p &= \int_{E_\varepsilon} f(\bar{u}_\varepsilon) \bar{u}_\varepsilon + \varepsilon \int_{\partial\Omega^{\hat{c}(\hat{\delta})\varepsilon^{1/p}} \setminus \partial\Omega} \bar{u}_\varepsilon |D\bar{u}_\varepsilon|^{p-2} (D\bar{u}_\varepsilon, \nu) \\ &< \hat{\varepsilon} \rho_2 |\Omega| + \rho_2 \varepsilon^{1/p} C. \end{aligned}$$

Moreover,

$$\varepsilon \int_{\Omega^{\hat{c}(\hat{\delta})\varepsilon^{1/p}}} |D\bar{u}_\varepsilon|^p \leq C |\Omega^{\hat{c}(\hat{\delta})\varepsilon^{1/p}}| = o(\varepsilon^{1/p}).$$

This implies that

$$\varepsilon \int_{\Omega} |D\bar{u}_\varepsilon|^p = \left( \int_{E_\varepsilon} + \int_{\Omega \setminus \hat{E}(\delta) \varepsilon^{1/p}} \right) |D\bar{u}_\varepsilon|^p \leq \hat{\varepsilon} \rho_2 |\Omega| + O(\varepsilon^{1/p}).$$

Thus,

$$\varepsilon \int_{\Omega} |D\bar{u}_\varepsilon|^p \rightarrow 0 \quad \text{as } \varepsilon \rightarrow 0.$$

From Proposition 3.6 we have

$$\int_{\Omega} F(\bar{u}_\varepsilon) \rightarrow F(\rho_2) |\Omega| \quad \text{as } \varepsilon \rightarrow 0,$$

as claimed. ■

**THEOREM 5.2.** *Assume that  $N \geq 3$ ,  $p > 2$ , and  $f$  satisfies  $(F_1)$ – $(F_3)$ . Then there exists a positive solution  $\underline{u}_\varepsilon$  of (5.1) with  $\underline{u}_\varepsilon \not\equiv \bar{u}_\varepsilon$  and  $\|\underline{u}_\varepsilon\|_\infty > \rho_1$ .*

*Proof.* Let  $E = W_0^{1,p}(\Omega)$ . For  $\rho \in [0, 1/2)$ , we consider the functional  $J_{\varepsilon,\rho}: E \rightarrow \mathbb{R}$  with

$$J_{\varepsilon,\rho}(u) = \frac{\varepsilon}{2} \int_{\Omega} \rho |Du|^2 + J_\varepsilon(u).$$

Clearly, for any  $\varepsilon$  and  $\rho$ ,  $J_{\varepsilon,\rho}$  is of class  $C^1$  and  $J_{\varepsilon,\rho}(0) = 0$ .

We prove that for any  $\varepsilon > 0$ ,  $0 < \rho < 1/2$ ,  $J_{\varepsilon,\rho}(u)$  satisfies the Palais–Smale condition (P-S) in  $E$  [37]. In fact, let  $\{u_m\} \subset E$  be a sequence such that

$$|J_{\varepsilon,\rho}(u_m)| \leq C \text{ and } J'_{\varepsilon,\rho}(u_m) \rightarrow 0 \quad \text{as } m \rightarrow \infty \text{ for some constant } C.$$

From the inequality

$$\begin{aligned} \frac{\varepsilon}{2} \int_{\Omega} \rho |Du_m|^2 + \frac{\varepsilon}{p} \int_{\Omega} |Du_m|^p dx &= J_{\varepsilon,\rho}(u_m) + \int_{\Omega} F(u_m) dx \\ &\leq |J_{\varepsilon,\rho}(u_m)| + F(\rho_2) |\Omega|, \end{aligned}$$

we immediately see that  $\{u_m\}$  is bounded in  $E$ .

We now show that  $\{u_m\}$  has a convergent subsequence in  $E$ . Since  $f \equiv 0$  for  $s \leq 0$  and  $s \geq \rho_2$ ,  $\{f(u_m)\}$  is bounded in  $L^\infty(\Omega)$ . By arguments similar to those in the proof of Proposition 2.2 of [17], we have that

$$A_{\varepsilon, p, \rho}^{-1}: L^\infty(\Omega) \rightarrow C_0^1(\Omega)$$

is compact, where  $A_{\varepsilon, p, \rho}^{-1}$  is the inverse operator of  $-\varepsilon \operatorname{div}((\rho + |D \cdot|^{p-2}) D \cdot)$  under the Dirichlet boundary condition. (Notice that Proposition 2.2 of [17] deals with the regularity of  $A_{\varepsilon, p, 0}^{-1}$  (i.e.,  $\rho = 0$ ), but the conclusions remain valid for  $\rho \in [0, 1/2)$ . Since in the proof of Proposition 2.2 of [17], the author used the regularity results from [28, 42, 43], one can easily check that the results are also true for  $\rho \in [0, 1/2)$ .) This implies that there exists a subsequence  $\{f(u_{m_i})\}$  of  $\{f(u_m)\}$  in  $L^\infty(\Omega)$  such that  $\{A_{\varepsilon, p, \rho}^{-1} f(u_{m_i})\}$  is a convergent sequence in  $E$ . Therefore, the fact that  $J'_{\varepsilon, \rho}(u_{m_i}) \rightarrow 0$  implies  $u_{m_i} - A_{\varepsilon, p, \rho}^{-1} f(u_{m_i}) \rightarrow 0$  in  $E$ . Thus,  $\{u_{m_i}\}$  is a convergent sequence in  $E$ . This implies that  $J_{\varepsilon, \rho}$  satisfies the (P-S) condition.

For  $2 < p < N$ , by the conditions that  $\lim_{s \rightarrow 0^+} f(s)/s^{p-1} = -m < 0$ , and  $f(0) = 0$ , we can choose constants  $C > 0$  and  $q = p^2/(N-p)$  such that

$$J_{\varepsilon, \rho}(u) \geq (\varepsilon/p) \int_{\Omega} |Du|^p dx - \int_{\Omega} F(u) dx \geq (\varepsilon/p) \|u\|^p - \int_{\Omega} C |u|^{q+p} dx. \quad (5.2)$$

Since  $E$  is continuously embedded in  $L^{q+p}(\Omega)$ , we have

$$J_{\varepsilon, \rho}(u) \geq (\varepsilon/p) \|u\|^p - \int_{\Omega} C |u|^{q+p} dx \geq (\varepsilon/p - C' \|u\|^q) \|u\|^p.$$

Taking  $\eta = (\theta\varepsilon)^{1/q}$  where  $0 < \theta < 1/(2pC')$  and  $\alpha = (\varepsilon/p - C'\eta^q) \eta^p \geq C'_1 \varepsilon^{N/p}$ , we obtain  $J_{\varepsilon, \rho}(u) > 0$  if  $0 < \|u\| < \eta$  and  $J_{\varepsilon, \rho}(u) \geq \alpha$  if  $\|u\| = \eta$ .

For  $p \geq N$ , and for every  $q > 0$ , (5.2) still holds. Since, by the Sobolev embedding theorem,  $E$  is continuously embedded in  $C^0(\bar{\Omega})$ , we have that

$$\begin{aligned} J_{\varepsilon, \rho}(u) &\geq (\varepsilon/p) \|u\|^p - \int_{\Omega} C |u|^{q+p} dx \\ &\geq (\varepsilon/p) \|u\|^p - C'(\Omega) \|u\|_{\infty}^{q+p} \\ &\geq (\varepsilon/p - C'' \|u\|^q) \|u\|^p. \end{aligned}$$

Choosing  $\eta = (\theta\varepsilon)^{1/q}$  where  $0 < \theta < 1/(2pC'')$  and  $\alpha = (\varepsilon/p - C''\eta^q) \eta^p \geq C'_1 \varepsilon^{1+p/q}$  we obtain  $J_{\varepsilon, \rho}(u) > 0$  if  $0 < \|u\| < \eta$  and  $J_{\varepsilon, \rho}(u) \geq \alpha$  if  $\|u\| = \eta$ . Note that  $\alpha$  is independent of  $\rho$  in both cases.

Next we show that there is  $e \in E \setminus \{u \in E : \|u\| \leq \eta\}$  such that  $J_{\varepsilon, \rho}(e) \leq 0$ . Let  $\bar{u}_{\varepsilon_0} \equiv \bar{u}_{\lambda_0}$  be the solution of the problem

$$-\operatorname{div}(|Du|^{p-2} Du) = \lambda_0 f(u) \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega$$

obtained in Theorem A with  $\varepsilon_0 = 1/\lambda_0$ . Then  $\max \bar{u}_{\varepsilon_0}$  is near  $\rho_2$  if  $\varepsilon_0$  is sufficiently small. Moreover, for a fixed  $\varepsilon_0 > 0$ , it follows from Lemma 5.1 that  $J_{\varepsilon_0}(\bar{u}_{\varepsilon_0}) < 0$ . Since  $\varepsilon_0 \int_{\Omega} |D\bar{u}_{\varepsilon_0}|^p \rightarrow 0$  as  $\varepsilon_0 \rightarrow 0$ , then  $\varepsilon_0 \int_{\Omega} \rho |D\bar{u}_{\varepsilon_0}|^2 \rightarrow 0$  for any  $\rho \in [0, 1/2)$  (note that  $p > 2$ ). This implies that for every  $\rho \in [0, 1/2)$ , there is  $\varepsilon_0 > 0$  such that  $J_{\varepsilon_0, \rho}(\bar{u}_{\varepsilon_0}) < 0$ .

Now define

$$U_{\varepsilon}(x) = \begin{cases} \bar{u}_{\varepsilon_0}((\varepsilon_0/\varepsilon)^{1/p} x), & \text{if } x \in (\varepsilon/\varepsilon_0)^{1/p} \Omega, \\ 0, & \text{if } x \in \Omega \setminus (\varepsilon/\varepsilon_0)^{1/p} \Omega. \end{cases}$$

Note that  $0 \in \Omega$  and  $(\varepsilon/\varepsilon_0)^{1/p} \Omega \subset \Omega$  if  $\varepsilon < \varepsilon_0$ . For  $0 < \varepsilon < \varepsilon_0$ , we have  $U_{\varepsilon} \in E$ . Then it follows that

$$\begin{aligned} J_{\varepsilon, \rho}(U_{\varepsilon}) &= \frac{\varepsilon}{2} \int_{(\varepsilon/\varepsilon_0)^{1/p} \Omega} \rho |D\bar{u}_{\varepsilon_0}((\varepsilon_0/\varepsilon)^{1/p} x)|^2 dx + \frac{\varepsilon}{p} \int_{(\varepsilon/\varepsilon_0)^{1/p} \Omega} |D\bar{u}_{\varepsilon_0}((\varepsilon_0/\varepsilon)^{1/p} x)|^p dx \\ &\quad - \int_{(\varepsilon/\varepsilon_0)^{1/p} \Omega} F(\bar{u}_{\varepsilon_0}((\varepsilon_0/\varepsilon)^{1/p} x)) dx \\ &= (\varepsilon/\varepsilon_0)^{N/p} \left[ (\varepsilon/\varepsilon_0)(\varepsilon_0/\varepsilon)^{2/p} (\varepsilon_0/2) \int_{\Omega} \rho |D\bar{u}_{\varepsilon_0}|^2 + J_{\varepsilon_0}(\bar{u}_{\varepsilon_0}) \right] \\ &< (\varepsilon/\varepsilon_0)^{N/p} J_{\varepsilon_0, \rho}(\bar{u}_{\varepsilon_0}) < 0. \end{aligned}$$

This implies that  $U_{\varepsilon}$  satisfies our requirement. In fact, we have

$$\varepsilon \|U_{\varepsilon}\|^p = (\varepsilon/\varepsilon_0)^{N/p} \varepsilon_0 \|\bar{u}_{\varepsilon_0}\|^p,$$

and so,

$$\|U_{\varepsilon}\| = (\varepsilon/\varepsilon_0)^{(N-p)/p^2} \|\bar{u}_{\varepsilon_0}\|.$$

Therefore, for  $p < N$ , we have  $\|U_{\varepsilon}\| > \eta$  if we choose  $0 < \theta < (1/\varepsilon_0) \|\bar{u}_{\varepsilon_0}\|^{p^2/(N-p)}$ . For  $p \geq N$ , we easily see that  $\|U_{\varepsilon}\| > \eta$  for  $0 < \theta < 1/(2pC'')$ .

Now we apply the mountain pass lemma [37] to the functional  $J_{\varepsilon, \rho}$  and obtain a critical point  $\underline{u}_{\varepsilon, \rho}$  with critical value  $J_{\varepsilon, \rho}(\underline{u}_{\varepsilon, \rho}) = \inf_{g \in \tilde{F}} \max_{u \in g([0, 1])} J_{\varepsilon, \rho}(u)$ , where  $\tilde{F} = \{g \in C([0, 1]; E) : g(0) = 0, g(1) = U_\varepsilon\}$ . Since  $f$  is bounded, by regularity of the  $p$ -Laplacian, (see [17]), we have that  $\underline{u}_{\varepsilon, \rho} \in C^{1, \alpha}(\bar{\Omega})$ . It is clear that for  $0 < \varepsilon < \varepsilon_0$  ( $\varepsilon_0$  is independent of  $\rho$ ) and any  $\rho \in [0, 1/2)$ ,  $\underline{u}_{\varepsilon, \rho}$  is a nontrivial solution of the problem

$$-\varepsilon \operatorname{div}((\rho + |Du|^{p-2}) Du) = f(u) \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega. \quad (5.3)$$

Moreover, the maximum principle implies  $0 < \underline{u}_{\varepsilon, \rho} \leq \rho_2$ . Since

$$\varepsilon \rho \int_{\Omega} |D\underline{u}_{\varepsilon, \rho}|^2 + \varepsilon \int_{\Omega} |D\underline{u}_{\varepsilon, \rho}|^p = \int_{\Omega} f(\underline{u}_{\varepsilon, \rho}) \underline{u}_{\varepsilon, \rho},$$

then

$$\|\underline{u}_{\varepsilon, \rho}\|_{W_0^{1, p}(\Omega)} \leq C,$$

where  $C$  depends on  $\varepsilon$  but is independent of  $\rho$ . By arguments similar to those in the proof of Proposition 2.2 of [17], we have  $\|\underline{u}_{\varepsilon, \rho}\|_{C^{1, \beta}(\Omega)} \leq C$  for  $0 < \beta < 1$  where  $C$  depends on  $\varepsilon$  but is independent of  $\rho$ . (Such results can be obtained directly from [28, 42, 43].) This implies that for  $0 < \varepsilon < \varepsilon_0$ ,

$$\underline{u}_{\varepsilon, \rho} \rightarrow \underline{u}_\varepsilon \quad \text{in } C^1(\bar{\Omega}) \quad \text{as } \rho \rightarrow 0.$$

Since  $J_{\varepsilon, \rho}(\underline{u}_{\varepsilon, \rho}) \geq \alpha > 0$ ,  $\alpha$  is independent of  $\rho$ , and

$$J_{\varepsilon, \rho}(\underline{u}_{\varepsilon, \rho}) \rightarrow J_\varepsilon(\underline{u}_\varepsilon) > \alpha \quad \text{as } \rho \rightarrow 0,$$

we know from Lemma 5.1 that  $\underline{u}_\varepsilon \not\equiv \bar{u}_\varepsilon$ . Moreover,

$$J_\varepsilon(\underline{u}_\varepsilon) = \inf_{g \in \tilde{F}} \max_{u \in g([0, 1])} J_\varepsilon(u).$$

From the maximum principle we have  $\max_{\bar{\Omega}} \underline{u}_\varepsilon > \rho_1$ . ■

*Remark 5.3.* Taking  $\rho = 0$ , we see that the conclusion of Theorem 5.2 holds also for  $1 < p \leq 2$ . We present a bad version of Theorem 5.2 here in order to obtain the asymptotic behaviour of  $\underline{u}_\varepsilon$  as  $\varepsilon \rightarrow 0$  below.



## 6. PROOF OF THEOREM B

To obtain the first claim of Theorem B, we define  $g: [0, 1] \rightarrow E$  by  $g(t) = tU_\varepsilon$ . Then we have

$$\begin{aligned} J_\varepsilon(tU_\varepsilon) &= \frac{\varepsilon}{p} \int_{(\varepsilon/\varepsilon_0)^{1/p} \Omega} t^p |D\bar{u}_{\varepsilon_0}((\varepsilon_0/\varepsilon)^{1/p} x)|^p dx \\ &\quad - \int_{(\varepsilon/\varepsilon_0)^{1/p} \Omega} F(t\bar{u}_{\varepsilon_0}((\varepsilon_0/\varepsilon)^{1/p} x)) dx \\ &\leq (\varepsilon/\varepsilon_0)^{N/p} \left( \frac{\varepsilon_0}{p} \int_{\Omega} |D\bar{u}_{\varepsilon_0}(x)|^p dx - F(\rho_1) |\Omega| \right) \leq C_1 \varepsilon^{N/p}, \end{aligned}$$

and thus  $J_\varepsilon(\underline{u}_\varepsilon) \leq \max_{t \in [0, 1]} J_\varepsilon(tU_\varepsilon) \leq C_1 \varepsilon^{N/p}$ . Since  $J_\varepsilon(\underline{u}_\varepsilon) \geq \alpha$ , claims (i) and (ii) of Theorem B hold.

To show (iii) of Theorem B, we first define a class of perturbations  $g_\theta(s)$  (with  $\theta > 0$  small) of  $f(s)$  such that

$$\gamma(\theta) + f(s) \leq g_\theta(s) \leq f(s) + \Gamma(\theta) \quad \text{for } s \in [0, \rho_2 + 1) \quad (6.1)$$

and  $g_\theta$  satisfies  $(H_1)$ – $(H_4)$  in Theorem A.5 of the Appendix for any  $\theta > 0$  sufficiently small, where  $\gamma(\theta), \Gamma(\theta) \in C^0([0, 1/8])$  satisfy  $\gamma(0) = \Gamma(0) = 0$  and  $\Gamma(\theta) \geq \gamma(\theta) > 0$  for  $0 < \theta \leq 1/8$ .

We denote the three zeros of  $g_\theta$  by  $\rho_0(\theta)$ ,  $\rho_1(\theta)$ , and  $\rho_2(\theta)$ . Then it is clear that

$$0 < \rho_0(\theta) < \rho_1(\theta) < \rho_1 < \rho_2 < \rho_2(\theta) \quad (6.2)$$

and

$$\lim_{\theta \rightarrow 0} \rho_0(\theta) = 0, \quad \lim_{\theta \rightarrow 0} |\rho_i(\theta) - \rho_i| = 0 \quad \text{for } i = 1, 2, \quad (6.3)$$

where  $\rho_1, \rho_2$  are the positive zeros of  $f$ . Moreover, for any  $\theta > 0$ , there is a unique  $\mu(\theta) \in (\rho_1(\theta), \rho_2(\theta))$  such that

$$\int_{\rho_0(\theta)}^{\mu(\theta)} g_\theta(s) ds = 0.$$

Note that the zeros of  $g_\theta$  depend on  $\theta$ ; we assume that  $g_\theta$  is chosen so that there exists  $C > 0$  independent of  $\theta$  such that

$$|g_\theta(s)| \leq C |s - \rho_i(\theta)|^{p-1}$$

for  $s$  near  $\rho_i(\theta)$  and  $i = 0, 1, 2$ . Moreover, we assume that

$$\lim_{s \rightarrow \rho_0(\theta)^+} g_\theta(s) / (s - \rho_0(\theta))^{p-1} = -m_1(\theta) < 0$$

and  $m_2 \leq m_1(\theta) \leq m_3$  for all  $\theta$  small, where  $0 < m_2 \leq m_3$  are independent of  $\theta$ .

For example, if  $f$  is the example given in the Introduction, we may choose the perturbations  $g_\theta(s)$  ( $\theta > 0$  sufficiently small) to be

$$g_\theta(s) = \begin{cases} -m\psi_\theta^1(s)\psi_\theta^2(s)\psi_\theta^3(s), & \text{for } p \geq 2, \\ -m|(s-\theta)|^{p-2}(s-\theta)((a-\theta)-s)((1+\theta)-s), & \text{for } 1 < p < 2, \end{cases}$$

where

$$\begin{aligned} \psi_\theta^1(s) &= |s-\theta|^{p-2}(s-\theta), \\ \psi_\theta^2(s) &= |(a-\theta)-s|^{p-2}((a-\theta)-s), \quad 0 < a < 1/4, \\ \psi_\theta^3(s) &= |(1+\theta)-s|^{p-2}((1+\theta)-s). \end{aligned}$$

(Note that for  $p > 2$ ,  $g_\theta \in C^1((0, \infty)) \cap C^0([0, \infty))$ .)

We will use the following lemma.

**LEMMA 6.1.** *Let  $p, \Omega$  be as in Theorem B and  $\underline{u}_\varepsilon$  be the positive solution obtained in Theorem 5.2. Then there exists  $\varepsilon^*$  such that for  $0 < \varepsilon < \varepsilon^*$ ,  $\underline{u}_\varepsilon$  satisfies*

$$\left| \frac{\partial \underline{u}_\varepsilon}{\partial \nu}(x) \right| \leq (C/\varepsilon) e^{-\sigma \varepsilon^{-1/p}} \quad \text{for all } x \in \partial\Omega, \quad (6.4)$$

where  $C$  and  $\sigma$  are independent of  $\varepsilon$  and  $\nu(x) = -n_x$  denotes the outward normal vector at  $x \in \partial\Omega$ .

*Proof.* We show that there exists  $\tilde{\rho} > 0$  independent of  $\varepsilon$  such that

$$l_{\tilde{\rho}} = \sup_{\Omega^{\tilde{\rho}}} \underline{u}_\varepsilon < \hat{\mu}, \quad (6.5)$$

where  $\hat{\mu} \in (\rho_1, \rho_2)$  is such that  $\int_0^{\hat{\mu}} f(s) ds = 0$ .

By the moving plane method near  $\partial\Omega$ , as in the Appendix, we can find  $\tilde{\sigma} > 0$  independent of  $\varepsilon$  and  $\rho$  such that for any  $y \in \Omega^{\tilde{\sigma}} = \{x \in \Omega : \text{dist}(x, \partial\Omega) < \tilde{\sigma}\}$ , there is a fixed-size cone  $K_y \subset \Omega^{\tilde{\sigma}}$  with vertex at  $y$  and  $\underline{u}_{\varepsilon, \rho}(y) = \min_{x \in K_y} \underline{u}_{\varepsilon, \rho}(x)$ .

From the proof of Theorem 5.2, for  $0 < \varepsilon < \varepsilon_0$ ,  $\underline{u}_{\varepsilon, \rho} \rightarrow \underline{u}_\varepsilon$  in  $C^1(\bar{\Omega})$  as  $\rho \rightarrow 0$  and  $\underline{u}_\varepsilon$  has the same properties as  $\underline{u}_{\varepsilon, \rho}$ . Thus, for any  $y \in \Omega^{\tilde{\sigma}}$ , there is a fixed-size cone  $K_y \subset \Omega^{\tilde{\sigma}}$  with vertex at  $y$  and  $\underline{u}_\varepsilon(y) = \min_{x \in K_y} \underline{u}_\varepsilon(x)$ . Let  $\tilde{\delta} \in (0, \hat{\mu} - \rho_1)$ . We claim that there exists  $0 < \varepsilon_1 < \varepsilon_0$  such that for  $0 < \varepsilon < \varepsilon_1$ ,  $\sup_{\Omega^{\tilde{\sigma}}} \underline{u}_\varepsilon < \rho_1 + \tilde{\delta}$ . To see this, fix  $y \in \Omega^{\tilde{\sigma}}$  and choose a positive radially symmetric function  $\phi \in C_0^\infty(\Omega)$  so that  $\text{supp } \phi \subset K_y$  and  $\rho_1 < \max \phi < \rho_1 + \tilde{\delta}$ . Then there exists  $\tilde{x}_1 \in K_y$  and  $\tilde{r} > 0$  such that  $\phi \geq \xi > \rho_1$  in  $B(\tilde{x}_1, \tilde{r}) \subset K_y$ . By Theorem A, there exists a constant  $\varepsilon_1 = \varepsilon_1(\phi) < \varepsilon_0$  such that, for  $0 < \varepsilon < \varepsilon_1$ ,  $\bar{u}_\varepsilon$  is the unique solution between  $\phi$  and  $\rho_2$ . Suppose that for  $0 < \varepsilon < \varepsilon_1$ ,  $\underline{u}_\varepsilon(y') \geq \rho_1 + \tilde{\delta}$  at some point  $y' \in \Omega^{\tilde{\sigma}}$ . Then  $\underline{u}_\varepsilon \geq \rho_1 + \tilde{\delta}$  in  $K_{y'}$  and consequently  $\underline{u}_\varepsilon > \phi'$  for some  $\phi' \in C_0^\infty(\Omega)$ , which is a translation of  $\phi$ . Since  $K_y$  and  $K_{y'}$  have the same fixed size, then there exists  $\tilde{x}_2 \in K_{y'}$  such that  $B(\tilde{x}_2, \tilde{r}) \subset K_{y'}$  and  $\phi' \geq \xi > \rho_1$  in  $B(\tilde{x}_2, \tilde{r})$  (since  $\phi'$  is a translation of  $\phi$ ). Remark 4.1 then implies  $\varepsilon_1(\phi) = \varepsilon_1(\phi')$ . This gives  $\underline{u}_\varepsilon \equiv \bar{u}_\varepsilon$ , a contradiction. Let  $\tilde{\rho} = \tilde{\sigma}$ . Thus, (6.5) holds.

Now fix a point  $x^* \in \partial\Omega$ . Without loss of generality, we may assume that  $x^* = 0$  and  $v(x^*) = e_1 = (1, 0, \dots, 0)$ , where  $v(x)$  is the outward normal vector at  $x \in \partial\Omega$ .

To construct a family of supersolutions to Eq. (5.1), we consider the following ordinary differential equation with an arbitrary small  $\theta > 0$

$$\varepsilon(|w'|^{p-2} w')' + g_\theta(w) = 0 \text{ in } (0, \gamma), \quad w'(0) = 0, \quad w(\gamma) = \rho_0(\theta), \quad (6.6)$$

where  $0 < \gamma < \tilde{\rho}$  is independent of  $\varepsilon$  and  $\theta$ . From Theorem A.5 there exists  $\bar{\varepsilon}(\theta) > 0$  such that for  $0 < \varepsilon < \bar{\varepsilon}(\theta)$ , (6.6) has a solution  $w_{\theta, \varepsilon}$  with the following properties:

- (1)  $|w_{\theta, \varepsilon} - \rho_0(\theta)| \leq C e^{-\sigma/\varepsilon^{1/p}}$  in any closed subinterval of  $(0, \gamma]$ , where  $C > 0$ ,  $\sigma > 0$  are independent of  $\varepsilon$  and  $\theta$ ,
- (2)  $w_{\theta, \varepsilon}(0) \rightarrow \mu(\theta)$  as  $\varepsilon \rightarrow 0$ .

(From the proof of Theorem A.5,  $\sigma$  in (1) depends on  $m_1(\theta)$ , but since  $m_2 \leq m_1(\theta) \leq m_3$ , we can choose  $\sigma$  in (1) that does not depend on  $\theta$ , but  $\sigma$  depends on  $m_2$ .)

We claim that we can choose  $\bar{\varepsilon} > 0$  independent of  $\theta$  such that for  $0 < \varepsilon < \bar{\varepsilon}$ , properties (1) and (2) of  $w_{\theta, \varepsilon}$  still hold. In fact, we easily see that  $w_{\theta, \varepsilon} - \rho_0(\theta)$  satisfies the problem (A.19) in Corollary A.7. Then if we

choose  $\bar{\varepsilon}$  as in Corollary A.7, we have from Corollary A.7 that if  $0 < \varepsilon < \bar{\varepsilon}$ , then (1) and (2) hold. Choosing  $\varepsilon^* = \min\{\varepsilon_1, \bar{\varepsilon}\}$ , we have (6.5), and properties (1) and (2) hold for  $0 < \varepsilon < \varepsilon^*$  and any small  $\theta > 0$ .

We now define  $w_{\theta, \varepsilon, t}(x) = w_{\theta, \varepsilon}(x_1 + t)$  for  $0 \leq t \leq \gamma$ . Clearly  $w_{\theta, \varepsilon, t}$  satisfies

$$\varepsilon \Delta_p u + g_\theta(u) = 0 \quad \text{in } \Omega'_t = \Omega \cap \{x \in \mathbb{R}^N : x \cdot e_1 = x_1 > -t\}$$

and there exists  $t_0 > 0$  (depending on  $\theta$  and  $\varepsilon$ ) such that  $w_{\theta, \varepsilon, t_0} > \underline{u}_\varepsilon$  in  $\Omega'_{t_0}$  (since  $\mu(\theta) \rightarrow \hat{\mu}$  as  $\theta \rightarrow 0$ , we can choose  $\theta$  so small that  $\mu(\theta) > l_{\hat{\rho}}$ ). By the sweeping out result as in Proposition 2.5, we have

$$w_{\theta, \varepsilon, \gamma} \geq \underline{u}_\varepsilon \quad \text{in } \Omega'_\gamma. \quad (6.7)$$

In fact, by the convexity of  $\Omega$ ,  $\Omega'_t = \Omega \cap \{x \in \mathbb{R}^N : -t < x_1 < 0\}$  and for any  $t_0 \leq t_1 \leq \gamma$ ,  $w_{\theta, \varepsilon, t_1}(x)|_{x_1 = -t_1} = w_{\theta, \varepsilon}(0) = \mu(\theta) + o(1) > \underline{u}_\varepsilon(x)|_{x_1 = -t_1}$  for  $\varepsilon$  sufficiently small,  $w_{\theta, \varepsilon, t_1}|_{\partial\Omega} > \underline{u}_\varepsilon|_{\partial\Omega}$ . Thus, arguments similar to those in the proof of Proposition 2.5 imply that

$$w_{\theta, \varepsilon, t_1}(x) \geq \underline{u}_\varepsilon(x) \quad \text{for } x \in \Omega'_{t_1} \quad \text{and } t_1 \in [t_0, \gamma].$$

This implies that (6.7) holds.

By compactness of  $\partial\Omega$  and the properties of  $w_{\theta, \varepsilon, \gamma}$ , we obtain from (6.7) that

$$\underline{u}_\varepsilon \leq \rho_0(\theta) + Ce^{-\sigma/\varepsilon^{1/p}} \quad \text{in } \overline{\Omega^{\gamma/2}}. \quad (6.8)$$

Since  $C$  and  $\sigma$  are independent of  $\theta$ , letting  $\theta \rightarrow 0$ , we have

$$\underline{u}_\varepsilon \leq Ce^{-\sigma/\varepsilon^{1/p}} \quad \text{in } \overline{\Omega^{\gamma/2}}. \quad (6.9)$$

(Note that  $\rho_0(\theta) \rightarrow 0$  as  $\theta \rightarrow 0$ .) On the other hand, it follows from (6.7) that

$$w_{0, \varepsilon, \gamma} \geq \underline{u}_\varepsilon \quad \text{in } \Omega'_\gamma, \quad (6.10)$$

where  $w_{0, \varepsilon} = w_\varepsilon$  is the solution given in Corollary A.7. (In fact, we can show that  $w_{\theta, \varepsilon} \rightarrow w_\varepsilon$  in  $C^1([0, \gamma])$  as  $\theta \rightarrow 0$ ). Since  $x^* \in \partial\Omega'_\gamma$ , it follows from (6.10) that

$$\frac{\partial \underline{u}_\varepsilon}{\partial \nu}(x^*) \leq \frac{\partial w_{0, \varepsilon, \gamma}}{\partial \nu}(0) = w'_{0, \varepsilon}(\gamma). \quad (6.11)$$

Notice that  $w_{0,\varepsilon}$  satisfies problem (A.19) of the Appendix. It follows from Corollary A.7 that

$$w'_{0,\varepsilon}(\gamma) \leq (C/\varepsilon) e^{-\sigma\varepsilon^{-1/p}},$$

where  $C$  and  $\sigma$  are independent of  $\varepsilon$ . This completes the proof.  $\blacksquare$

*Remark 6.2.* The proof of Lemma 6.1 also implies that the maximum of  $\underline{u}_\varepsilon$  can not be attained near  $\partial\Omega$ . In fact, the proof of Lemma 6.1 shows that  $\max_{\bar{\Omega}^{\gamma/2}} \underline{u}_\varepsilon < \rho_1$ . A similar argument to that in the proof of Lemma 7.2 implies that if  $x_0 \in \Omega$  is a local maximum point of  $\underline{u}_\varepsilon$ , then  $\underline{u}_\varepsilon(x_0) > \rho_1$ .

*Proof of part (iii) of Theorem B.* Pohozaev's identity for  $\underline{u}_\varepsilon$  (see [16]),

$$(1 - N/p) \varepsilon \int_{\Omega} |D\underline{u}_\varepsilon|^p dx + N \int_{\Omega} F(\underline{u}_\varepsilon) dx = \varepsilon(1 - 1/p) \int_{\partial\Omega} |D\underline{u}_\varepsilon|^p (x \cdot \nu) d\sigma,$$

and (i) and (ii) of Theorem B and Lemma 6.1 imply that

$$\begin{aligned} \varepsilon \int_{\Omega} |D\underline{u}_\varepsilon|^p dx &= NJ_\varepsilon(\underline{u}_\varepsilon) + \varepsilon(1 - 1/p) \int_{\partial\Omega} |D\underline{u}_\varepsilon|^p (x \cdot \nu) d\sigma \\ &< C\varepsilon^{N/p} + C \frac{\varepsilon}{p} \varepsilon^{N/p} < C\varepsilon^{N/p}. \end{aligned}$$

Next, for each  $0 < \sigma < \hat{\mu} - \rho_1$ , we define  $\Omega_{\varepsilon, \rho_1 + \sigma} \equiv \{x \in \Omega : \underline{u}_\varepsilon(x) > \rho_1 + \sigma\}$  and we shall prove that  $|\Omega_{\varepsilon, \rho_1 + \sigma}| < C\varepsilon^{N/p}$  for some  $C > 0$  independent of  $\varepsilon$ . Choose  $k > 0$  independent of  $\varepsilon$  such that  $f(\underline{u}_\varepsilon) > k$  in  $\Omega_{\varepsilon, \rho_1 + \sigma/2}$ ; this is possible by assumptions (F<sub>1</sub>)–(F<sub>3</sub>) and Proposition 4.2, since we know from Proposition 4.2 that  $\max_{\Omega} \underline{u}_\varepsilon < \rho_2 - \sigma_1$  with  $\sigma_1 > 0$  independent of  $\varepsilon$ . Then we have

$$\begin{aligned} |\Omega_{\varepsilon, \rho_1 + \sigma}| &< \frac{2}{\sigma} \int_{\Omega_{\varepsilon, \rho_1 + \sigma}} (\underline{u}_\varepsilon - \rho_1 - \sigma/2) dx < \frac{2}{\sigma} \int_{\Omega_{\varepsilon, \rho_1 + \sigma/2}} (\underline{u}_\varepsilon - \rho_1 - \sigma/2) dx \\ &\leq \frac{2}{k\sigma} \int_{\Omega_{\varepsilon, \rho_1 + \sigma/2}} f(\underline{u}_\varepsilon)(\underline{u}_\varepsilon - \rho_1 - \sigma/2) dx \\ &= \frac{2\varepsilon}{k\sigma} \int_{\Omega_{\varepsilon, \rho_1 + \sigma/2}} -(\underline{u}_\varepsilon - \rho_1 - \sigma/2) \operatorname{div}(|D\underline{u}_\varepsilon|^{p-2} D\underline{u}_\varepsilon) dx \\ &< \frac{2\varepsilon}{k\sigma} \int_{\Omega_{\varepsilon, \rho_1 + \sigma/2}} |D\underline{u}_\varepsilon|^p dx < \frac{2\varepsilon}{k\sigma} \int_{\Omega} |D\underline{u}_\varepsilon|^p dx \leq \frac{2C}{k\sigma} \varepsilon^{N/p}. \end{aligned}$$

Noting that there is a constant  $K > 0$  such that  $u^p \leq -KF(u)$  for  $0 \leq u \leq \rho_1 + \sigma$ , we have

$$\begin{aligned}
 \int_{\Omega} \underline{u}_{\varepsilon}^p dx &= \int_{\Omega \setminus \Omega_{\varepsilon, \rho_1 + \sigma}} \underline{u}_{\varepsilon}^p dx + \int_{\Omega_{\varepsilon, \rho_1 + \sigma}} \underline{u}_{\varepsilon}^p dx \\
 &\leq -K \int_{\Omega \setminus \Omega_{\varepsilon, \rho_1 + \sigma}} F(\underline{u}_{\varepsilon}) dx + \int_{\Omega_{\varepsilon, \rho_1 + \sigma}} \underline{u}_{\varepsilon}^p dx \\
 &\leq KJ_{\varepsilon}(\underline{u}_{\varepsilon}) + K \int_{\Omega_{\varepsilon, \rho_1 + \sigma}} F(\underline{u}_{\varepsilon}) dx + \int_{\Omega_{\varepsilon, \rho_1 + \sigma}} \underline{u}_{\varepsilon}^p dx \\
 &\leq KC_1 \varepsilon^{N/p} + (\rho_2^p + KF(\rho_2)) |\Omega_{\varepsilon, \rho_1 + \sigma}| \\
 &\leq C\varepsilon^{N/p},
 \end{aligned}$$

and our proof of part (iii) of Theorem B is completed.

*Remark 6.3.* We easily see that  $\underline{u}_{\varepsilon} < \bar{u}_{\varepsilon}$  in  $\Omega$  as  $\varepsilon \rightarrow 0$ . Thus,  $\underline{u}_{\varepsilon}$  is a small solution.

## 7. PROOF OF THEOREM C

Let  $x_{\varepsilon}$  be a point at which  $\underline{u}_{\varepsilon}$  attains a local maximum. We know that  $\{x_{\varepsilon}\}$  is bounded away from  $\partial\Omega$ . Let  $U_{\varepsilon}(x) = u_{\varepsilon}(\varepsilon^{1/p}x + x_{\varepsilon})$ . By a compactness argument, as in the proof of Proposition 4.2, we see that  $U_{\varepsilon}(x) \rightarrow U$  in  $C_{\text{loc}}^1(\mathbb{R}^N)$ , where  $U$  with  $0 < U < \rho_2$  is a positive solution of the equation  $\Delta_p U + f(U) = 0$  in  $\mathbb{R}^N$ . Moreover, it follows from  $\int_{\Omega} \underline{u}_{\varepsilon}^p dx \leq C\varepsilon^{N/p}$  and the change of variable that  $\int_{\mathbb{R}^N} U^p dx \leq C$ . We know from the proof of (iii) of Theorem B that

$$\frac{\varepsilon}{p} \int_{\Omega} |D\underline{u}_{\varepsilon}|^p dx \leq C\varepsilon^{N/p}.$$

Thus, by the change of variable, we obtain  $\int_{\mathbb{R}^N} |DU|^p dx \leq C$ . Therefore,  $U \in W^{1,p}(\mathbb{R}^N) \cap C^1(\mathbb{R}^N)$ .

Now we show that  $f(U) \in L^1(\mathbb{R}^N)$ . In fact, it follows from the assumptions in Theorem C that there exists a  $\sigma^*$  with  $\rho_1 + \sigma^* < \hat{\mu}$  such that  $\Omega_{\varepsilon, \rho_1 + \sigma^*}$  is a connected convex set. Then the continuity of  $\underline{u}_{\varepsilon}$  implies that we can choose a convex domain  $O_{\varepsilon} \subset \subset \Omega_{\varepsilon, \rho_1 + \sigma^*}$  with boundary suitably smooth such that  $\max_{\overline{\Omega_{\varepsilon, \rho_1 + \sigma^*} \setminus O_{\varepsilon}}} \underline{u}_{\varepsilon} < \hat{\mu}$ . We claim that

$$\underline{u}_{\varepsilon} \leq Ce^{-\sigma\varepsilon^{-1/p}} \quad \text{in } \Omega \setminus \Omega_{\varepsilon, \rho_1 + \sigma^*}, \quad (7.1)$$

where  $C$  and  $\sigma$  are independent of  $\varepsilon$ . In fact, for a fixed  $x^* \in \partial O_\varepsilon$ , without loss of generality, we may assume that  $x^* = 0$  and  $v(x^*) = e_1 = (1, 0, \dots, 0)$ , where  $v(x)$  is the outward normal vector at  $x \in \partial O_\varepsilon$ . We choose  $\gamma > 0$  such that

$$\Omega_1 := \{x \in \Omega, x \cdot e_1 = x_1 > 0\} \subset \{x \in \mathbb{R}^N : x \cdot e_1 = x_1, 0 < x_1 < \gamma\} \quad (7.2)$$

and  $\partial\Omega \cap \{x_1 = \gamma\} \neq \emptyset$ . Define

$$\Omega'_t = \Omega \cap \{x \in \mathbb{R}^N : x \cdot e_1 = x_1 > \gamma - t\}$$

and

$$w_{\theta, \varepsilon, t}(x) = w_{\theta, \varepsilon}(x_1 + t - \gamma) \quad \text{for } 0 \leq t \leq \gamma$$

where  $w_{\theta, \varepsilon}$  is the solution of (6.6). Clearly  $w_{\theta, \varepsilon, t}$  satisfies

$$\varepsilon \Delta_p u + g_\theta(u) = 0 \quad \text{in } \Omega'_t$$

and there exists a small  $t_0 > 0$  (depending on  $\theta$  and  $\varepsilon$ ) such that  $w_{\theta, \varepsilon, t} > \underline{u}_\varepsilon$  in  $\Omega'_{t_0}$ . Arguments similar to those in the proof of Lemma 6.1 imply that

$$w_{\theta, \varepsilon, \gamma} \geq \underline{u}_\varepsilon \quad \text{in } \Omega'_\gamma. \quad (7.3)$$

Therefore, the compactness of  $\partial O_\varepsilon$  and the properties of  $w_{\theta, \varepsilon, \gamma}$  imply that

$$\underline{u}_\varepsilon \leq \rho_0(\theta) + C e^{-\sigma \varepsilon^{-1/p}} \quad \text{in } \Omega \setminus \Omega_{\rho_1 + \sigma^*}, \quad (7.4)$$

where  $\sigma$  and  $C$  are independent of  $\varepsilon$  and  $\theta$ . Letting  $\theta \rightarrow 0$ , we obtain our claim (7.1).

Now, with the help of (7.1), we show that

$$\int_{\Omega} \underline{u}_\varepsilon^{p-1} dx \leq C \varepsilon^{N/p} \quad (7.5)$$

for  $C$  independent of  $\varepsilon$ . In fact, from the proof of (iii) of Theorem B we have

$$|\Omega_{\varepsilon, \rho_1 + \sigma^*}| \leq C \varepsilon^{N/p}.$$

On the other hand, by (7.1) we also have

$$\int_{\Omega} \underline{u}_\varepsilon^{p-1} dx = \int_{\Omega \setminus \Omega_{\varepsilon, \rho_1 + \sigma^*}} \underline{u}_\varepsilon^{p-1} dx + \int_{\Omega_{\varepsilon, \rho_1 + \sigma^*}} \underline{u}_\varepsilon^{p-1} dx \leq C \varepsilon^{N/p}. \quad (7.6)$$

This implies that  $\int_{\mathbb{R}^N} U^{p-1} = dx \leq C$ . Since  $|f(s)| \leq Ms^{p-1}$  for  $s \in [0, \rho_2]$ , we have

$$\int_{\mathbb{R}^N} |f(U)| dx \leq M \int_{\mathbb{R}^N} U^{p-1} dx \leq C. \quad (7.7)$$

Theorem D implies that  $U$  is radially symmetric (since the fact that  $f'(s) < 0$  for  $s$  near 0 in  $(F_1)$  implies that there exists  $\tilde{\delta} > 0$  such that  $f$  is nonincreasing for  $0 < s < \tilde{\delta}$ ). Since  $\max U \in (\rho_1, \rho_2 - \sigma)$ , it follows from [20] that  $U(x) \equiv w(r)$  is the unique positive (radial) solution of (1.2). ■

We now give an estimate for  $J_\varepsilon(\underline{u}_\varepsilon)$ .

LEMMA 7.1. *We have*

$$0 < J_\varepsilon(\underline{u}_\varepsilon) \leq \varepsilon^{N/p} [I(U) + o(1)], \quad (7.8)$$

where  $I(U) = \frac{1}{p} \int_{\mathbb{R}^N} |DU|^p - \int_{\mathbb{R}^N} F(U)$ ,  $F(u) = \int_0^u f(s) ds$ , and  $U$ , with  $\max U \in (\rho_1, \rho_2 - \sigma)$ , is the unique positive (radial) solution of Eq. (1.2) in  $W^{1,p}(\mathbb{R}^N) \cap C^1(\mathbb{R}^N)$ .

*Proof.* The main idea in this lemma is similar to that in the proofs of Proposition 3.2 of [9] and Theorem 3.5 of [25]. Note that  $a_1, \underline{u}_\varepsilon$  in Proposition 3.2 of [9] are 0 here. We have from [20] that the problem

$$\varepsilon \Delta_p u + f(u) = 0 \text{ in } B, \quad u = 0 \text{ on } \partial B,$$

where  $B$  is the unit ball in  $\mathbb{R}^N$ , has exactly two positive radial solutions  $\hat{u}_\varepsilon^1$  and  $\hat{u}_\varepsilon^2$  for  $\varepsilon$  sufficiently small. Moreover, we also know from [20] that  $\hat{u}_\varepsilon^1$  and  $\hat{u}_\varepsilon^2$  satisfy  $(\hat{u}_\varepsilon^1)'(r) < 0$ ,  $(\hat{u}_\varepsilon^2)'(r) < 0$  for  $r \in (0, 1]$ ;  $\hat{u}_\varepsilon^1$  is the maximal positive solution (and is close to  $\rho_2$ ) on  $B$ ;  $\hat{\mu} < \max \hat{u}_\varepsilon^2 < \rho_2$  and if we let  $\tilde{U}_\varepsilon(r) = \hat{u}_\varepsilon^2(\varepsilon^{1/p}r)$ , then  $\tilde{U}_\varepsilon \rightarrow U$  in  $C_{\text{loc}}^1(0, \infty)$  as  $\varepsilon \rightarrow 0$ . The arguments in the proofs of Theorems 5.2 and B imply that  $\hat{u}_\varepsilon^2$  is a mountain pass solution. (To obtain the symmetry results, in [20], the author used the results in [3] and [4].) Moreover, the proofs of Lemma 6.1 and (iii) of Theorem B imply that for any  $0 < \sigma^* < \hat{\mu} - \rho_1$ , there exists  $\tilde{C} = C(\sigma^*) > 0$  independent of  $\varepsilon$  such that the set  $\{r \in [0, 1] : \hat{u}_\varepsilon^2(r) > \rho_1 + \sigma^*\} \subset [0, \varepsilon^{1/p}\tilde{C}]$ . The proof of (7.1) implies that  $\hat{u}_\varepsilon^2(r) \leq Ce^{-\sigma\varepsilon^{-1/p}}$  for  $\varepsilon^{1/p}\tilde{C} \leq r \leq 1$ , where  $C$  and  $\sigma$  are independent of  $\varepsilon$ . Hence if we use the radial functional  $\hat{J}_\varepsilon$  for the equation and use the minimax on all nondecreasing paths joining 0 and  $\hat{U}_\varepsilon(x)$ , where

$$\hat{U}_\varepsilon(x) = \begin{cases} \hat{u}_{\varepsilon_0}^1((\varepsilon_0/\varepsilon)^{1/p}x), & \text{if } x \in (\varepsilon/\varepsilon_0)^{1/p}B, \\ 0, & \text{if } x \in B \setminus (\varepsilon/\varepsilon_0)^{1/p}B, \end{cases}$$



for some small  $\varepsilon_0 > 0$  with  $\varepsilon < \varepsilon_0$ , the energy  $\hat{c}_\varepsilon = \hat{J}_\varepsilon(\hat{u}_\varepsilon^2) = \varepsilon^{N/p}(I(U) + o(1))$ . (This can easily be obtained by the same argument as in the proof of Proposition 3.2 of [9]. Note that  $\hat{U}_\varepsilon$  is a radial function,  $U$  decays exponentially as  $r \rightarrow \infty$ , and  $\hat{u}_\varepsilon^2$  is exponentially small in any closed interval in  $(0, 1]$ .) Define  $p_1^\varepsilon(t)$ ,  $\tilde{p}(t) = (1 - l(x)) p_1^\varepsilon(t)$  to be as in the proof of Proposition 3.2 of [9]. Then, from the proof of Theorem 5.2, we have

$$J_\varepsilon(\tilde{p}(1)) = \hat{J}_\varepsilon(\hat{U}_\varepsilon) < 0.$$

Furthermore, also from that proof, we have  $\|\tilde{p}(1)\| > \eta$ , where  $\eta$  is as in that proof. Therefore,

$$J_\varepsilon(\tilde{p}(t)) = \hat{J}_\varepsilon(p_1^\varepsilon(t)).$$

Hence,

$$J_\varepsilon(\underline{u}_\varepsilon) = c_\varepsilon \leq \varepsilon^{N/p}(I(U) + o(1)). \quad \blacksquare$$

The next lemma is similar to Lemma 4.2 of [30].

**LEMMA 7.2.** *Let  $\phi \in C^1(\overline{B_b})$  ( $B_b$  is the ball with centre 0 and radius  $b$ ) be a radial function and satisfy  $\phi'(0) = 0$  and  $(|\phi'(r)|^{p-2} \phi'(r))' < 0$  for  $0 \leq r \leq b$ . Then there exists  $\delta_1 > 0$  such that if  $\psi \in C^1(\overline{B_b})$  satisfies*

- (i)  $D\psi(0) = 0$  and
- (ii)  $\|\operatorname{div}(|D\psi|^{p-2} D\psi - |D\phi|^{p-2} D\phi)\|_{L^\infty(\overline{B_b})} < \delta_1$ ,

then  $D\psi \neq 0$  for  $x \neq 0$ .

*Proof.* By replacing  $\psi_{x_j}$  and  $\phi_{x_j}$  in the proof of Lemma 4.2 of [30] by  $|D\psi|^{p-2} \psi_{x_j}$  and  $|D\phi|^{p-2} \phi_{x_j}$ , the proof of this lemma follows easily from the cited proof.  $\blacksquare$

Applying this lemma and Theorem D, we can show that if  $P_\varepsilon^1, P_\varepsilon^2$  are two local maximum points of  $\underline{u}_\varepsilon$ , then

$$\varepsilon^{-1/p} |P_\varepsilon^1 - P_\varepsilon^2| \rightarrow \infty \quad (7.9)$$

as  $\varepsilon \rightarrow 0$ .

We first claim that if  $P_\varepsilon$  is a local maximum point of  $\underline{u}_\varepsilon$ , then  $\underline{u}_\varepsilon(P_\varepsilon) > \rho_1$ . In fact, since  $P_\varepsilon$  is a local maximum point of  $\underline{u}_\varepsilon$ , there is a ball  $B_\xi = B_\xi(P_\varepsilon) \subset \subset \Omega$  with  $\xi > 0$  sufficiently small (which may depend on  $\varepsilon$ ) such that  $\partial \underline{u}_\varepsilon / \partial \nu \leq 0$  on  $\partial B_\xi(P_\varepsilon)$ . Then multiplying both sides of (5.1) by  $\underline{u}_\varepsilon$

and integrating on  $B_{\xi}$ , we obtain  $\int_{B_{\xi}} f(\underline{u}_{\varepsilon}) \underline{u}_{\varepsilon} dx > 0$ . This implies that there exists  $0 < \xi_0 \leq \xi$  such that  $f(\underline{u}_{\varepsilon}) > 0$  on  $B_{\xi_0}$ . Thus,  $\underline{u}_{\varepsilon}(P_{\varepsilon}) > \rho_1$ . This also implies that  $P_{\varepsilon}^1$  and  $P_{\varepsilon}^2$  are bounded away from  $\partial\Omega$ .

Now defining  $U_{\varepsilon}^1(y) = \underline{u}_{\varepsilon}(\varepsilon^{1/p}y + P_{\varepsilon}^1)$ , we see that  $U_{\varepsilon}^1 \rightarrow U$  in  $C_{\text{loc}}^1(\mathbb{R}^N)$  as  $\varepsilon \rightarrow 0$ . We also know that for any  $R > 0$ ,

$$\|\operatorname{div}(|DU_{\varepsilon}^1|^{p-2} DU_{\varepsilon}^1 - |DU|^{p-2} DU)\|_{L^{\infty}(\overline{B_R})} \rightarrow 0 \quad \text{as } \varepsilon \rightarrow 0$$

since  $f(U_{\varepsilon}^1) \rightarrow f(U)$  in  $\overline{B_R}$  as  $\varepsilon \rightarrow 0$ . To obtain (7.9), as in the proof of Lemma 4.2 of [30], we only need prove that  $U_{\varepsilon}^1$  has exactly one local maximum point in  $B_R$ . This fact can be obtained by arguments similar to those in the paragraph immediately after the proof of Lemma 4.2 of [30] and using Lemma 7.2. (Note that  $(|U'(r)|^{p-2} U'(r))' < 0$  for  $r \in [0, b]$  and some  $b > 0$  (since  $(|U'|^{p-2} U')'(0) < 0$  (see [20])), so that  $U$  has exactly one local maximum point in  $\mathbb{R}^N$ .)

The proof that  $\underline{u}_{\varepsilon}$  has only one local maximum point in  $\Omega$  (and thus the proof of Theorem C) is obtained by arguments similar to those in the proof of Theorem 1.1 of [9]. (Note that  $a_1$ ,  $a_2$ , and  $\underline{u}_{\varepsilon}$  in the cited theorem are 0,  $\rho_1$ , and 0, respectively, in our case.)

## APPENDIX A

**THEOREM A.1.** *Let  $p > 2$ ,  $\Omega$  be a convex domain with smooth boundary. Let  $u_{\varepsilon, \rho} \in C^1(\bar{\Omega})$  be a positive solution of the problem*

$$-\varepsilon \operatorname{div}((\rho + |Du|^{p-2}) Du) = f(u) \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega, \quad (\text{A.1})$$

where  $0 < \varepsilon < \varepsilon_0$  (with  $\varepsilon_0$  as in the proof of Theorem B),  $\rho \in (0, 1/2)$ . Then there exists  $\sigma > 0$ , independent of  $\rho$  and  $\varepsilon$ , such that for any  $y \in \Omega^{\sigma}$ , there is a fixed size cone  $K_y \subset \Omega$  with vertex at  $y$  and  $u_{\varepsilon, \rho}(y) = \min_{x \in K_y} u_{\varepsilon, \rho}(x)$ .

Theorem A.1 follows from Theorem A.2 and an idea similar to that in the proof of Lemma A in the Appendix of [25].

We first show that the moving plane method can be used near  $\partial\Omega$ . We first introduce some notation as in [14]. Let  $\gamma$  be a unit vector in  $\mathbb{R}^N$  and  $T_{\lambda}$  be the hyperplane  $\{\gamma \cdot x = \lambda\}$ . For  $\lambda$  large,  $T_{\lambda}$  is disjoint from  $\bar{\Omega}$ . Let the plane move continuously toward  $\Omega$ , preserving the same normal, that is, decrease  $\lambda$ , until  $T_{\lambda}$  begins to intersect  $\bar{\Omega}$ . From that moment, at every stage the plane  $T_{\lambda}$  cuts off from  $\Omega$  an open cap  $\Sigma(\lambda)$ . Let  $\Sigma'(\lambda)$  denote the reflection of  $\Sigma(\lambda)$  in the plane  $T_{\lambda}$ . For convenience, let  $\gamma$  be the unit vector  $(1, 0, \dots, 0)$  and assume  $\max_{x \in \bar{\Omega}} x_1 = \lambda_0$ .

**THEOREM A.2.** *Let  $p > 2$ ,  $\Omega$  be a convex domain with smooth boundary  $\partial\Omega$ . Let  $u_{\varepsilon, \rho} \in C^1(\bar{\Omega})$  be a positive solution of (A.1). Then there exist  $\delta > 0$  independent of  $\rho$  and  $\varepsilon$  such that for  $\lambda_0 - \delta \leq \lambda < \lambda_0$ ,*

$$\frac{\partial u_{\varepsilon, \rho}}{\partial x_1} < 0 \quad \text{on } \Sigma(\lambda). \quad (\text{A.2})$$

The lemma below shows that the moving plane procedure can be started.

**LEMMA A.3.** *Let  $\varepsilon > 0$ ,  $\rho \in (0, 1/2)$  be fixed, and  $x_0 \in \partial\Omega$  with  $v_1(x_0) > 0$ . For some  $\alpha > 0$  assume  $u_{\varepsilon, \rho}$  is a  $C^1$  function in  $\bar{\Omega}_\alpha$  where  $\Omega_\alpha = \Omega \cap \{|x - x_0| < \alpha\}$ ,  $u_{\varepsilon, \rho} > 0$  in  $\Omega$ , and  $u_{\varepsilon, \rho} = 0$  on  $\partial\Omega \cap \{|x - x_0| < \alpha\}$ . Then there exists  $\delta > 0$  (depending on  $\varepsilon$  and  $\rho$ ) such that in  $\Omega \cap \{|x - x_0| < \delta\}$ ,  $(u_{\varepsilon, \rho})_{x_1} < 0$ .*

*Proof.* Since  $u_{\varepsilon, \rho} > 0$  in  $\Omega$ , necessarily,  $(u_{\varepsilon, \rho})_v \leq 0$  on  $S := \partial\Omega \cap \{|x - x_0| < \alpha\}$ , and hence  $(u_{\varepsilon, \rho})_1 \equiv (u_{\varepsilon, \rho})_{x_1} \leq 0$  on  $S$ , for by decreasing  $\alpha$  if necessary, we may assume  $v_1 > 0$ .

If the lemma were false there would be a sequence of points  $x^j \rightarrow x_0$ , with  $(u_{\varepsilon, \rho})_1(x^j) \geq 0$ . For  $j$  large, the interval in the  $x_1$  direction going from  $x^j$  to  $\partial\Omega$  hits  $S$  at a point where  $(u_{\varepsilon, \rho})_1 \leq 0$ . Consequently, we have  $(u_{\varepsilon, \rho})_1(x_0) = 0$ . Letting  $g(s) = f(s) + Ms^{p-1}$  with  $M > 0$  sufficiently large, from the assumptions of  $f$ ,  $g$  is strictly increasing on  $(0, \rho_2)$ . Therefore,

$$-\varepsilon \operatorname{div}((\rho + |Du_{\varepsilon, \rho}|^{p-2}) Du_{\varepsilon, \rho}) + Mu_{\varepsilon, \rho}^{p-1} \geq 0 \quad \text{in } \Omega.$$

By a modified version of the strong maximum principle in [34] and [44] we get  $(u_{\varepsilon, \rho})_v < 0$  on  $\partial\Omega$  and so  $(u_{\varepsilon, \rho})_1(x_0) < 0$ , a contradiction. ■

The next lemma implies that the moving plane procedure can be continued.

**LEMMA A4.** *If for some  $\lambda$  satisfying  $\lambda^* < \lambda < \lambda_0$ ,*

$$(u_{\varepsilon, \rho})_1 \leq 0 \text{ and } u_{\varepsilon, \rho}(x) \leq u_{\varepsilon, \rho}(x^\lambda) \text{ but } u_{\varepsilon, \rho}(x) \not\equiv u_{\varepsilon, \rho}(x^\lambda) \text{ in } \Sigma(\lambda),$$

*then  $u_{\varepsilon, \rho}(x) < u_{\varepsilon, \rho}(x^\lambda)$  in  $\Sigma(\lambda)$  and  $(u_{\varepsilon, \rho})_1 < 0$  on  $\Omega \cap T_\lambda$ .*

*Proof.* Let  $v_{\varepsilon, \rho}(x) = u_{\varepsilon, \rho}(x^\lambda)$  and  $w_{\varepsilon, \rho}(x) = v_{\varepsilon, \rho}(x) - u_{\varepsilon, \rho}(x)$ . Then  $w_{\varepsilon, \rho}(x) \geq 0$  in  $\Sigma(\lambda)$ . We also have that  $w_{\varepsilon, \rho}$  satisfies the equation

$$-\varepsilon \Sigma_{ij} \frac{\partial}{\partial x_i} \left[ (\rho \delta_{ij} + a_{\varepsilon, \rho}^{ij}(x)) \frac{\partial w_{\varepsilon, \rho}}{\partial x_j} \right] + M(p-1) \xi_{\varepsilon, \rho}^{p-2}(x) w_{\varepsilon, \rho} \geq 0 \quad \text{in } \Sigma(\lambda), \quad (\text{A.3})$$

where  $\xi_{\varepsilon, \rho}(x) \in (u_{\varepsilon, \rho}(x), v_{\varepsilon, \rho}(x))$  and  $a_{\varepsilon, \rho}^{ij}(x)$  is as in [23]. Since  $\rho > 0$ , we have that the operator in (A.3) is uniformly elliptic. Since  $w_{\varepsilon, \rho} = 0$  on  $T_\lambda \cap \Omega$  it follows from the maximum principle that  $w_{\varepsilon, \rho} > 0$  in  $\Sigma(\lambda)$  and  $(w_{\varepsilon, \rho})_1 > 0$  on  $T_\lambda$ . But on  $T_\lambda$ ,  $(w_{\varepsilon, \rho})_1 = -2(u_{\varepsilon, \rho})_1$ , and the lemma is proved. ■

Now, by Lemmas A.3 and A.4, we give the proof of Theorem A.2 using an idea similar to that of [14]. In fact, if

$$\lambda^{**} = \inf\{\lambda: \lambda < \lambda_0; (u_{\varepsilon, \rho})_1 < 0, u_{\varepsilon, \rho}(x) < u_{\varepsilon, \rho}(x^\lambda) \text{ for } x \in \Sigma(\lambda)\},$$

it follows from the arguments of [14] that at least one of the following occurs:

- (i)  $\Sigma'(\lambda^{**})$  becomes internally tangent to  $\partial\Omega$  at some point  $P$  not on  $T_{\lambda^{**}}$ ,
- (ii)  $T_{\lambda^{**}}$  is orthogonal to  $\partial\Omega$  at some point  $Q \in T_{\lambda^{**}} \cap \partial\Omega$ .

Note that  $\lambda^{**}$  is independent of  $\varepsilon$  and  $\rho$ . The proof of Theorem A.2 now follows from the compactness of  $\bar{\Omega}$ .

In the proof of the following theorem we use  $C$  and  $\sigma$  to denote positive constants which are independent of  $\varepsilon$  but may change line to line.

**THEOREM A.5.** *Assume that  $p > 2$  and  $h \in C^1((0, \infty)) \cap C^0([0, \infty))$  satisfies*

$$(H_1) \quad h(0) > 0, \quad \lim_{s \rightarrow 0^+} h(s)/s^{p-1} > 0.$$

$(H_2)$  *There are exactly three numbers  $0 < z_1 < z_2 < z_3$  such that  $h(z_i) = 0$  for  $i = 1, 2, 3$ , there exists  $\hat{\sigma} > 0$  and  $M > 0$  sufficiently large such that  $h'(s) < 0$  for  $s \in (z_3 - \hat{\sigma}, z_3)$  and  $h(s) \leq M(z_3 - s)^{p-1}$  for  $s \in [0, z_3]$ .*

$(H_3)$  *There exists  $\tilde{\sigma} > 0$  such that  $h'(s) < 0$  for  $s \in (z_1 - \tilde{\sigma}, z_1 + \tilde{\sigma}) \setminus \{z_1\}$ ,  $\lim_{s \rightarrow z_1^+} h(s)/(s - z_1)^{p-1} = -m_1 < 0$ , and  $h(s) \leq M(z_1 - s)^{p-1}$  for  $s \in [0, z_1]$ ;  $h(s) \leq M(z_2 - s)^{p-1}$  for  $s \in [0, z_2]$ .*

$$(H_4) \quad \int_{z_1}^{z_3} h(s) ds > 0.$$

*Then for a given  $\gamma > 0$ , there exists  $\bar{\varepsilon} > 0$  such that for  $0 < \varepsilon < \bar{\varepsilon}$ , the ordinary differential equation*

$$\varepsilon(|w'|^{p-2} w')' + h(w) = 0 \quad \text{in } (0, \gamma), \quad w'(0) = 0, \quad w(\gamma) = z_1 \quad (\text{A.4})$$

*possesses a positive solution  $w_\varepsilon(x)$  with the following properties:*

- (i)  $w_\varepsilon(0) \rightarrow \mu$  as  $\varepsilon \rightarrow 0$ ,  $w_\varepsilon(0) \in (\mu, z_3)$ ,  $w'_\varepsilon(x) < 0$  for  $x \in (0, \gamma)$ , where  $\mu \in (z_2, z_3)$  is the unique point such that  $\int_{z_1}^\mu h(s) ds = 0$ .

(ii)  $|w_\varepsilon - z_1| < Ce^{-\sigma/\varepsilon^{1/p}}$  in any closed interval in  $(0, \gamma]$ , where  $C > 0$ ,  $\sigma > 0$  are independent of  $\varepsilon$ . Moreover,

$$|w'_\varepsilon(\gamma)| \leq (C/\varepsilon) e^{-\sigma\varepsilon^{-1/p}}. \quad (\text{A.5})$$

*Proof.* Let  $\tilde{h}(s) = h(s + z_1)$ . It follows from the assumptions on  $h$  that  $z_2 - z_1$ ,  $z_3 - z_1$  are the only two positive zeros of  $\tilde{h}$ . Moreover,  $\int_0^{\mu - z_1} \tilde{h}(s) ds = 0$ .

Now we consider the initial value problem

$$(|v'|^{p-2} v')' + \tilde{h}(v) = 0 \quad \text{in } (0, R), \quad v(0) = \alpha, \quad v'(0) = 0. \quad (\text{A.6})$$

Since  $\tilde{h}$  satisfies the conditions (F<sub>1</sub>)–(F<sub>3</sub>) (with  $\rho_1 = z_2 - z_1$ ,  $\rho_2 = z_3 - z_1$ ), it is known from [20, 21] that there exists a unique solution  $v_\alpha$  of (A.6) for  $\alpha \in [\mu - z_1, z_3 - z_1]$ .

For  $\alpha \in [\mu - z_1, z_3 - z_1]$  define

$$\begin{aligned} I_- &= \{\alpha: \exists 0 < R < \infty \text{ such that } v_\alpha(R) = 0\}, \\ I_0 &= \{\alpha: v_\alpha(x) > 0, v'_\alpha(x) < 0 \text{ for every } x > 0 \text{ and } \lim_{x \rightarrow \infty} v_\alpha(x) = 0\}, \\ I_+ &= \{\alpha: \exists R > 0 \text{ such that } v'_\alpha(R) = 0 \text{ and } 0 < v_\alpha(R) < \alpha\}. \end{aligned}$$

From the first integral of the equation in (A.6), we see that

$$I_+ \cup I_- \cup I_0 = [\mu - z_1, z_3 - z_1], \quad I_- = (\mu - z_1, z_3 - z_1), \quad I_0 = \{\mu - z_1\}.$$

This implies that  $v_{\mu - z_1}$  satisfies  $\lim_{x \rightarrow \infty} v_{\mu - z_1}(x) = 0$ . By arguments similar to [20], we see that

$$\lim_{x \rightarrow \infty} \sup v_{\mu - z_1}(x) e^{(\frac{m_1}{p-1} - \eta)^{1/p} x} < \infty \quad (\text{A.7})$$

and

$$\lim_{x \rightarrow \infty} \frac{v'_{\mu - z_1}(x)}{v_{\mu - z_1}(x)} = -(m_1/(p-1))^{1/p} \quad (\text{A.8})$$

for any  $\eta \in (0, m_1/(p-1))$ . This implies that  $v_{\mu - z_1}$  decays exponentially fast at  $\infty$ .

Setting  $y_\alpha(x) = z_1 + v_\alpha(x)$ ,  $y_\alpha$  is a solution of

$$(|y'|^{p-2} y')' + h(y) = 0 \quad y(0) = z_1 + \alpha, \quad y'(0) = 0. \quad (\text{A.9})$$

Moreover,  $y'_{\mu - z_1}(x) < 0$  for  $x \in (0, \infty)$  with  $y_{\mu - z_1}(0) = \mu$  and  $y_{\mu - z_1} - z_1$  decays exponentially fast at  $\infty$ . On the other hand, for  $\alpha \in (\mu - z_1, z_3 - z_1)$ , (A.9) has a solution  $y_\alpha$  for which there exists  $R_\alpha$  such that  $y_\alpha(R_\alpha) = z_1$

and  $y_\alpha > z_1$  in  $[0, R_\alpha)$  (since  $I_- = (\mu - z_1, z_3 - z_1)$ ). By the continuous dependence of  $y_\alpha$  and  $R_\alpha$  on  $\alpha$ , we see that  $\lim_{\alpha \rightarrow (\mu - z_1)^+} R_\alpha = \infty$  and  $\lim_{\alpha \rightarrow (\mu - z_1)^+} y_\alpha(0) = \mu$ . These imply that there exists  $\bar{R}$  sufficiently large such that for any  $R > \bar{R}$ , (A.9) has a solution  $y_R(x)$  with  $y_R(R) = z_1$  and  $y_R(0) \rightarrow \mu$  as  $R \rightarrow \infty$ . Defining  $\varepsilon = (R/\gamma)^{-p}$ ,  $\bar{\varepsilon} = (\bar{R}/\gamma)^{-p}$ , and  $w_\varepsilon(x) = y_R((R/\gamma)x)$  for  $0 < \varepsilon < \bar{\varepsilon}$ , we have that  $w_\varepsilon$  is a positive solution of (A.4) and  $\lim_{\varepsilon \rightarrow 0} w_\varepsilon(0) = \mu$ . This shows (i).

To prove (ii), we need the following sweeping out result.

**LEMMA A.6.** *Assume that  $p > 2$  and  $h$  satisfies  $(H_1)$ – $(H_4)$ . Let  $[a, b]$  be a closed interval in  $\mathbb{R}$  and  $\{v_t \in C^1(0, \gamma) \cap C^0([0, \gamma])$ ,  $\max v_t < z_3 - z_1$ ;  $t \in [a, b]\}$  be a family of positive functions such that*

$$\varepsilon(|v'_t|^{p-2} v'_t)' + h(z_1 + v_t) \geq 0$$

*for all  $t \in [a, b]$ ;  $v_t$  satisfies  $v'_t(x) \leq 0$  for  $x \in (0, \gamma)$ . If  $u \in C^1((0, \gamma)) \cap C^0([0, \gamma])$  satisfies  $u > 0$  in  $[0, \gamma)$  and  $u'(x) < 0$  for  $x \in (0, \gamma]$  with  $\max u < z_3 - z_1$  and*

$$\varepsilon(|u'|^{p-2} u')' + h(z_1 + u) \leq 0 \quad \text{in } (0, \gamma)$$

$$u \geq v_t \quad \text{at } x = \gamma \text{ for all } t \in [a, b] \text{ and}$$

$$u \geq v_a \quad \text{in } [0, \gamma]$$

*then  $u \geq v_b$  in  $[0, \gamma]$ .*

*Proof.* The proof of this lemma is similar to the proof of the generalized sweeping principle of Serrin in [18]. Let  $\tilde{h}(s) = h(z_1 + s)$ . By the assumptions on  $h$ , there exists  $M > 0$  such that  $l(s) := \tilde{h}(s) + Ms^{p-1}$  is strictly increasing on  $[0, z_3 - z_1]$ . Since  $u'(x) < 0$ ,  $v'_t(x) \leq 0$  for  $x \in (0, \gamma]$ , if  $t \in [a, b]$  is such that  $u \geq v_t$  in  $[0, \gamma]$ , then we have

$$-\varepsilon(|u'|^{p-2} u')' + Mu^{p-1} \geq l(u) \geq l(v_t) \geq -\varepsilon(|v'_t|^{p-2} v'_t)' + Mv_t^{p-1}.$$

For any  $x_0 > 0$  small, we have that

$$-\varepsilon(\Psi(\xi, u', v'_t)(u - v_t))' + M\Psi(\xi, u, v_t)(u - v_t) \geq 0 \quad \text{in } [x_0, \gamma), \quad (\text{A.10})$$

where  $\Psi(\xi, y, z) = (p-1) \int_0^1 |\xi y + (1-\xi)z|^{p-2} d\xi$ . The operator in (A.10) is uniformly elliptic. This gives the conclusion of this lemma in  $[x_0, \gamma)$ . Letting  $x_0 \rightarrow 0$  completes the proof. ■

Now we give the proof of (ii). We shall show that for any  $x_1 \in (0, \gamma)$ ,

$$|w_\varepsilon - z_1| \leq Ce^{-\left(\frac{m_1}{p-1} - \eta\right)^{1/p} \varepsilon^{-1/p}(x_1/2)}.$$

Define  $\bar{w}_\varepsilon(x) = v_{\mu-z_1}(\varepsilon^{-1/p}x)$ . Then  $\bar{w}_\varepsilon(x) \leq C e^{-(m_1/(p-1)-\eta)^{1/p} \varepsilon^{-1/p}x}$ . On the other hand,  $(w_\varepsilon - z_1)^{-1}(\mu - z_1) \rightarrow 0$  as  $\varepsilon \rightarrow 0$ . Thus,  $w_\varepsilon(x_1/2) - z_1 < \mu - z_1$  for sufficiently small  $\varepsilon > 0$ , and consequently  $w_\varepsilon(x) - z_1 < \bar{w}_\varepsilon(x - x_1/2)$  for  $x \in (x_1/2, \gamma]$  by the sweeping out result in Lemma A.6. In fact,  $v_t(x) := w_\varepsilon(x+t) - z_1$  for  $t \in [0, \gamma]$  are a class of solutions of

$$\varepsilon(|v'|^{p-2} v')' + h(z_1 + v) = 0$$

and  $v_t(\gamma) = 0$  for  $t \in [0, \gamma]$  (we assume that  $w_\varepsilon(x) - z_1 \equiv 0$  for  $x > \gamma$ ).

Moreover,  $v_\gamma = w_\varepsilon(x + \gamma) - z_1 < \bar{w}_\varepsilon(x - x_1/2)$  for  $x \in (x_1/2, \gamma]$ . Then, Lemma A.6 implies that  $v_0(x) \leq \bar{w}_\varepsilon(x - x_1/2)$  and thus

$$w_\varepsilon(x_1) - z_1 \leq \bar{w}_\varepsilon(x_1/2) \leq C e^{-(\frac{m_1}{p-1}-\eta)^{1/p} \varepsilon^{-1/p}(x_1/2)}.$$

This also implies that for any closed interval  $K \subset (0, \gamma]$  there exists  $\sigma > 0$  (depending on  $K$ ) such that for  $x \in K$ ,

$$|w_\varepsilon(x) - z_1| \leq C e^{-\sigma \varepsilon^{-1/p}}.$$

This completes the proof of (ii).

Now we show (A.5). Define  $w_\varepsilon(x) = z_1 + v_\varepsilon(x)$ . Then  $v_\varepsilon$  satisfies the equation

$$\varepsilon(|v'_\varepsilon|^{p-2} v'_\varepsilon)' + \tilde{h}(v_\varepsilon) = 0 \quad \text{in } (0, \gamma). \quad (\text{A.11})$$

Let  $\psi_\varepsilon = -(|v'_\varepsilon/v_\varepsilon|^{p-2} v'_\varepsilon/v_\varepsilon)$ . By a routine calculation, we have

$$\psi_\varepsilon^{-p/(p-1)} \psi'_\varepsilon = \frac{\tilde{h}(v_\varepsilon)}{\varepsilon |v_\varepsilon|^{p-1}} \psi_\varepsilon^{-p/(p-1)} + (p-1). \quad (\text{A.12})$$

$$-(p-1)(\psi_\varepsilon^{-1/(p-1)})' = \frac{\tilde{h}(v_\varepsilon)}{\varepsilon |v_\varepsilon|^{p-1}} \psi_\varepsilon^{-p/(p-1)} + (p-1). \quad (\text{A.13})$$

Since  $\lim_{s \rightarrow 0} \tilde{h}(s)/s^{p-1} = -m_1 < 0$ ,  $v'_\varepsilon < 0$  in  $(0, \gamma]$ , and  $v_\varepsilon \rightarrow 0$  in  $[x^*/2, x^*]$  as  $\varepsilon \rightarrow 0$  for any  $x^* \in (\gamma/2, \gamma)$ , there exists  $\bar{\varepsilon} > 0$  such that

$$\frac{\tilde{h}(v_\varepsilon)}{v_\varepsilon^{p-1}} > -(m_1 + 1) \quad \text{in } [x^*/2, x^*]$$

for all  $0 < \varepsilon < \bar{\varepsilon}$ . Suppose that  $\psi_\varepsilon^{-p/(p-1)} \leq (p-1)\varepsilon/(2(m_1+1))$  in  $[x^*/2, x^*]$ . Then

$$-(p-1)(\psi_\varepsilon^{-1/(p-1)})' = -\frac{(m_1+1)}{\varepsilon} \psi_\varepsilon^{-p/(p-1)} + (p-1), \quad (\text{A.14})$$

and thus,

$$(\psi_\varepsilon^{-1/(p-1)})' < -\frac{1}{2} \quad \text{in } [x^*/2, x^*]. \quad (\text{A.15})$$

Integrating (A.15) on  $(x^*/2, x^*)$ , we have

$$\psi_\varepsilon^{-1/(p-1)}(x^*) - \psi_\varepsilon^{-1/(p-1)}(x^*/2) < -(x^*/4). \quad (\text{A.16})$$

This is a contradiction since under our assumption the left hand side of (A.16) tends to 0 as  $\varepsilon \rightarrow 0$ . This also implies that there exists  $\tilde{x} \in (x^*/2, x^*)$  such that

$$\psi_\varepsilon^{-p/(p-1)}(\tilde{x}) > \frac{(p-1)\varepsilon}{2(m_1+1)}. \quad (\text{A.17})$$

Then we have

$$|v'_\varepsilon(\tilde{x})|^p < \frac{2(m_1+1)}{(p-1)\varepsilon} (v_\varepsilon(\tilde{x}))^p < (C/\varepsilon)^p e^{-\frac{p\gamma}{4}(\frac{m_1}{p-1}-\eta)^{1/p}\varepsilon^{-1/p}} \quad (\text{A.18})$$

since  $\tilde{x} > x^*/2 > \gamma/4$ . As  $x^* \in (\gamma/2, \gamma)$  is arbitrary and  $|v'_\varepsilon(\gamma)|^p < |v'_\varepsilon(x)|^p$  when  $x$  is near  $\gamma$  (note that  $\tilde{h}(s) < 0$  for  $s \in (0, z_2 - z_1)$ ) then (A.18) implies (A.5). This completes the proof of Theorem A.5. ■

Choosing  $z_1$  in Theorem A.5 to be 0, the following corollary is easily obtained.

**COROLLARY A.7.** *Assume  $p > 2$  and  $f$  satisfies  $(F_1)$ – $(F_3)$ . Then for a given  $\gamma > 0$ , there exists  $\bar{\varepsilon} > 0$  such that for  $0 < \varepsilon < \bar{\varepsilon}$ , the ordinary differential equation*

$$\varepsilon(|w'|^{p-2} w')' + f(w) = 0 \quad \text{in } (0, \gamma), \quad w'(0) = 0, \quad w(\gamma) = 0 \quad (\text{A.19})$$

*possesses a positive solution  $w_\varepsilon(x)$  with the following properties:*

- (i)  $w_\varepsilon(0) \rightarrow \hat{\mu}$  as  $\varepsilon \rightarrow 0$ ,  $w_\varepsilon(0) \in (\hat{\mu}, \rho_2)$ ,  $w'_\varepsilon(x) < 0$  for  $x \in (0, \gamma)$ , where  $\hat{\mu} \in (\rho_1, \rho_2)$  is the unique point such that  $\int_0^{\hat{\mu}} f(s) ds = 0$ .
- (ii)  $|w_\varepsilon| \leq C e^{-\sigma/\varepsilon^{1/p}}$  in any closed interval in  $(0, \gamma]$ . Moreover,

$$|w'_\varepsilon(\gamma)| \leq (C/\varepsilon) e^{-\sigma\varepsilon^{-1/p}}, \quad (\text{A.20})$$

where  $C$  and  $\sigma$  are independent of  $\varepsilon$ .



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